**********************************		Shares	Value
Section   1998			
	Consumer, Non-cyclical - 0.1% Endo, Inc. *	146,283	\$ 3,070,041
Sement 1999	Save-A-Lot*,†††	·	106
Sher Intense contact (17 19 12 12 12 12 12 12 12 12 12 12 12 12 12	, ,		3,070,147
NAME MOCRAS PLACE FILE	API Heat Transfer Intermediate*,†††		967,124
NAME PORTOR STOCK 1977  1978 (ASA)  1978 (ASA)  1978 (ASA)  1978 (ASA)  1979 (			122,305
Nome Process Enthelings, B. 1977         37,350         2.25           Tigers he 1977         1,250         2.25           Tigers he 1977         1,250         2.25           Tigers he 1977         1,150         9.05           Tigers he 1978         1,150         9.05           Hill Hander Copy. 1971         1,150         9.05           SID Hander Copy. 1971         4,154         9.05           North Copy State Copy. 1972         4,154         9.05           North Copy State Copy. 1972         4,154         9.05           Child Free Research Copy. 1972         4,154         9.05           Shall Free Research Copy. 1972         4,154         9.05           Shall Free Research Copy. 1972         4,154         9.05           Shall Free Research Copy. 1972         4,150         9.05           Shall Free Research Copy. 1972         4,150         9.05           Shall Free Research Copy. 1973         4,150         9.05           Shall Free Research Copy. 1974         4,150         9.05	YAK BLOCKER 2 LLC <sup>†††</sup>	·	54,115
Tays Log. "I"         12,729         2           Tays Log. "I"         12,729         2           Comment Cycled - 10%         1,130         9,33           Comment Cycled - 10%         1,130         9,33           Solit Indiany Company 12/11         3,379,427         3           Solit Ching Cycled - 10%         20         30           Solit Ching Cycled - 10%         30         30           Solit Ching Cycled - 10%         30         30           Solit Ching Cycled - 10%         30         30           Solit Ching Cycled - 10%         40         40           Part Log Cycled - 10%         40         40           Solit Ching Cycled - 10%         40         40           Solit Ching Cycled - 10%         40         40         40           Solit Ching Cycled - 10%         40         40         40         40         40         40         40         40         40 <td></td> <td>•</td> <td>30,686</td>		•	30,686
Togs. 1	Vector Phoenix Holdings, LP*, TTT		795 226
Casemar   Case	Targus, Inc. *,†††		1
Sin Dalming Coop			1,233,801
ATIO Nee Distinguis no. "" 4278	SHO Holding I Corp. *,†††	1,150	903,398
Control Classiane (Part 2015)   18.00   18.	Accuride Corp*,†††,1		340
Field Comming Cycling	ATD New Holdings, Inc. '''  Accuride Liquidating Trust*, †††, 1	·	4
Content   Cont	Total Consumer, Cyclical	207	903,742
Realing Name Forder Mellings II A.—Cleak A <sup>*</sup> 1112 <sup>*</sup>		159 620	621 209
Finish   Lambard San   Mark   Finish   San   India   Ind	Pershing Square Tontine Holdings, Ltd. — Class A*,†††,2	·	686
Yas Pinnerich Unterminent Unter	Endo Luxembourg Finance Co I SARL / Endo US, Inc.*,†††,3	·	440
中の日本		1,825,000	183 632,617
Engres   1949   1940	Communications - 0.0%		032,017
Pemide Podeston Pemiers Lic 1111   150		204,119	474,730
PRIFERED NOORS   4.2%   PRIF	Permian Production Partners LLC*,†††	573,522	57
PRIFERED STOCKS**-1-2%*   Filamoria**-1.37%*   Fi			6 315 094
Flancief 3-35%   30.000			0,313,074
3.85%	Financial - 3.3%		
4.0%   \$1,100,000   \$1,000,000   \$6,41,25     \$0,575   \$0,500,000   \$6,41,25     \$0,570,000   \$1,000,000   \$1,130,000     \$1,300,000   \$1,300,000   \$1,300,000     \$1,300,000   \$1,300,000   \$1,300,000     \$1,300,000   \$1,300,000   \$1,300,000     \$1,300,000   \$1,300,000   \$1,300,000     \$1,300,000   \$1,300,000   \$1,300,000     \$1,300,000   \$1,300,000   \$1,300,000     \$1,300,000   \$1,300,000	Citigroup, Inc. <sup>††</sup>	20,700,000	20.170.722
Colonian Scales Group, Inc.	4.00%	13,100,000	13,007,680
A.15%   20,500,000   20,124,150   1,250,000   1,237,		5,600,000	5,641,238
A 58,9%	4.13%		20,122,431
6.13% 4.25.05% 4.25.05% 2.57.00.00 2.54.60.8 2.50.00 2.54.60.8 2.50.00 2.54.60.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.50.50.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.55.00.8 2.50.00 2.50.00.8 2.50.00 2.50.00.8 2.50.00 2.50.00.8 2.50.00 2			14,319,807 4,953,544
3.90%	6.13%		4,255,589
Bank of America Comp.		25,750,000	25,486,081
3.58%   3.58000   3.590000   3.59000   3.59000   3.59000   3.59000   3.59000   3.59000   3.59000   3.5900000   3.590000   3.5900000   3.5900000   3.5900000   3.5900000   3.5900000   3.5900000   3.5900000   3.5900000   3.5900000   3.5900000   3.59000000   3.59000000000000000000000000000000000000		8,250,000	8,669,183
6.13% 3,00,000 3,56,10. 6.50% 2,00,00,000 2,05,5,48 6.50% 2,00,00,000 2,00,55,48 8.81 0,00,00,00 2,00,55,48 8.81 0,00,00 1,00,00,00 1,00,00,00 3,75% 1,00,00 1	4.38%		13,590,001
PMorgan Chase & Co.			11,961,792 3,963,028
Bah of New York Mellon Corp.	JPMorgan Chase & Co. <sup>††</sup>		
3.75%   20.55,000   20.7138     4.00%   18.70,000   17.47.22     4.00%   18.70,000   17.47.23     4.00%   18.70,000   17.47.23     3.85%   12.00,000   10.25.90     6.70%   9.50,000   10.25.90     6.70%   1,100,000   1,110,000     6.70%   1,100,000   1,110,000     7.38%   369,000   9.619.83     5.78%   369,000   8.425.84     8.450,000   8.425.84     8.450,000   8.425.84     8.450,000   8.425.84     8.450,000   8.425.84     8.450,000   8.425.84     8.450,000   8.425.84     8.450,000   8.425.84     8.450,000   7.190.84     8.450,000   8.425.		20,000,000	20,655,480
### ### ### ### ### ### ### ### ### ##	3.75%	20,550,000	20,070,385
MetLife, Inc. Inc.         12,200,00         12,36,9°           State Street Corp. II         10,000         10,23,9°           6,10%         9,500,00         10,23,9°           6,10%         11,000         1,119,1°           American Mational Group, Inc.         100,000         9,619,8°           7,30%         8,450,000         8,425,8°           3,850%         24,000         8,425,8°           3,80%         24,000         7,19,08           KNO Financial         24,000         7,19,08           KNO Financial Group, Inc.         24,000         4,00%           5,13% due 11,25/0         36,000         4,00%         4,00%           5,13% due 11,25/0         36,000         4,00%         4,00%         4,00%         4,00%         3,03         1,0         4,00%         3,03         1,0         4,00%         3,0         3	Charles Schwab Corp. <sup>TT</sup> 4.00%	18,700,000	17,347,226
Sales Steel Corp	MetLife, Inc. <sup>††</sup>	42.200.000	
6.70%		12,200,000	12,136,972
American National Group, Inc.	6.70%		10,028,906
Kuvare US Holdings, Ine. ††         A. 50,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,000         8. 45,500         8. 45,000         7. 190,81         8. 50,000         7. 190,81         8. 50,000         7. 190,81         8. 50,000         7. 190,81         8. 50,000         9. 55,47,18         8. 50,000         9. 55,47,18         8. 50,000         4. 50,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         4. 60,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         6. 80,000         27,734,60         80,000         27,734,60         7,734,60         80,000         27,734,60         80,000         27,734,60         80,000         27,734,60         80,000         20,000,000         27,734,60         80,000         20,000,000         20,000,000         20,000,000         20,000,000         20,000,000         20,000,000		1,100,000	1,119,144
7.00% due 02/17/51 de Januariea (100m). Inc. 8.00%         284,000         7,190,80         7,190,80         7,190,80         7,190,80         7,190,80         7,190,80         7,190,80         7,190,80         7,190,80         5,130, due 11/25/00         321,950         5,547,15         5,130, due 11/25/00         4,6000         4,6008         4,6008         4,6008         4,6008         4,6008         4,6008         4,6008         4,6008         4,6008         4,5008         2,500,500         2,73,805         1,600,500         2,73,805         1,600,500         2,73,805         2,73		369,000	9,619,830
8.00%         284,000         7,190,81           CNO Financial Group, Inc.         321,950         5,547,15           5.13% due I1/25/60         246,000         4,098,30           4.60%         246,000         4,098,30           First Republic Bank         246,000         20,309,50           4.50%         803,675         It           4.50%         238,300         4           Cotal Financial         227,389,52           Communications - 0.3%         27,000         27,774,62           Government - 0.3%         27,000         27,774,62           Cobank ACB†         20,000,000         19,230,92           7.13%         20,000,000         19,230,92           7.13%         27,280         28,84,5           5.75%         27,280         28,84,5           Total Government         27,609,82         27,609,82           Energy - 0.2%         18,150,000         17,645,44           Utilities - 0.1%         18,150,000         17,645,44           Utilities - 0.1%         238,000         5,947,62           Total Government         238,000         5,947,62           For Government - 6,50% due 06,01/85         238,000         5,947,62           Total Gove		8,450,000	8,425,842
CNO Financial Group, Inc.         321,950         5,547,15           Selective Insurance Group, Inc.         4,60%         246,000         4,908,36           First Republic Bank         4,25%         880,675         10           4,50%         238,300         2           4,50%         238,300         2           Commiscations - 0.3%         272,389,55           Communications - 0.3%         27,000         27,74,66           Government - 0.3%         20,000,000         19,230,95           4,25%         20,000,000         19,230,95           4,25%         20,000,000         19,230,95           7,13%         2,500,000         2,543,00           Famer Mac         27,260         2,584,36           Famer Mac         27,260         2,584,36           Foreign - 0.2%         2,500,000         19,230,95           Famer Mac         27,260         2,584,36           Foreign - 0.2%         27,260         2,584,36           Foreign - 0.2%         18,150,000         17,645,44           Utilities         1,000         1,7645,44           Utilities         1,000         1,7645,44           Utilities         1,000         3,547,65		284 000	7 190 880
Selective Insurance Group, Inc.	CNO Financial Group, Inc.		
4.60% 246,00 4,008,36 First Republic Bank  4.25%* 803,675 10 4.50%* 238,300 4 4.50%* 238,300 5 4.50%* 238,300 5 4.50%* 238,300 5 4.50%* 27,000 27,74,60 Communications - 0,3%  ATAET Mobility II LLC ††† 6.80%* 27,000 27,74,60 6.80%* 27,000 19,23,09 7,13% 20,000,000 19,23,09 7,13% 20,000,000 19,23,09 7,13% 20,000,000 25,54,30 Farmer Mae 5.75% 20,000,000 25,54,30 Farmer Mae 5.75% 27,28,20 5,884,59 Total Government - 0,00%* 27,000 5,000,000 10,230,99 7,13% 25,000,000 19,23,09 7,13% 25,000,000 7,13% 25,000,000 7,13% 25,000,000 7,13% 25,000,000 7,13% 25,000,000 7,		321,950	5,547,199
A.25%*   803,675   10     A.50%*   238,300   238,300   24     Total Financia   272,389,52     Communications - 0.3%   27,000     ATEAT Mobility II LLCfff   27,000   27,774,62     Government - 0.3%   27,000   27,774,62     Government - 0.3%   20,000,000   19,230,92     A.25%   20,000,000   19,230,92     A.25%   20,000,000   2,534,36     A.25%   250,0000   2,554,36     A.25%   27,820   25,845,55     A.25%   27,669,82     A.25%   27,669,82     A.25%   27,669,82     A.25%   27,669,82     A.25%   27,669,82     A.25%   28,800   29,200,000     A.25%   28,800     A.25%	4.60%	246,000	4,098,360
Total Financial   272,389,52   Communications - 0.3%	4.25%*	803,675	161
Communications - 0.3%         Communications		238,300	48
6.80%*   27,000   27,774.60	Communications - 0.3%		272,389,529
Government - 0.3%           CoBank ACB††         20,000,000         19,230,92           4.25%         25,000,000         2,554,36           Farmer Mae         272,820         5,884,55           5.75%         272,820         5,884,55           Total Government         27,669,82           Energy - 0.2%         18,150,000         17,645,44           Venture Global LNG, Inc.††         9.00% <sup>4</sup> 18,150,000         17,645,44           Utilities - 0.1%         NextEra Energy Capital Holdings, Inc.         238,000         5,947,62           6.50% due 06/01/85         238,000         5,947,62           Total Preferred Stocks         (Cost \$382,918,225)         351,427,01           WARRANTS† - 0.0%         50kg Bioworks Holdings, Inc.         128,004         1,55           Expiring 09/16/26*         128,004         1,55           Pershing Square SPARC Holdings, Ltd.**†††,2         1,716,232         1,716,232	AT&T Mobility II LLC <sup>†††</sup>		
CoBank ACB <sup>††</sup> 20,000,000       19,230,93         4,25%       20,000,000       2,554,30         Farmer Mac       272,820       5,884,59         5.75%       272,820       5,884,59         Total Government       27,669,82         Energy - 0.2%       Venture Global LNG, Inc. 17         9,00% 4       18,150,000       17,645,41         Utilities - 0.1%       NextEra Energy Capital Holdings, Inc.         6.50% due 06/01/85       238,000       5,947,62         Total Preferred Stocks       238,000       5,947,62         Ginkgo Bioworks Holdings, Inc.       Expiring 09/16/26*       128,004       1,52         Pershing Square SPARC Holdings, Ltd. *,†††,2       1,716,232       17		27,000	27,774,630
7.13% 2,500,000 2,554,30 Farmer Mac 5.75% 272,820 5,845,55 Total Government 27,669,82 Energy - 0.2% Venture Global LNG, Inc. †† 9.00% 4 18,150,000 17,645,40 Utilities - 0.1% NextEra Energy Capital Holdings, Inc. 6.50% due 06/01/85 238,000 5,947,62 Total Preferred Stocks (Cost \$382,918,225) 238,000 5,947,62 WARRANTS † - 0.0% Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26* 128,004 1,55 Pershing Square SPARC Holdings, Ltd. *,†††,2 1,716,232 17	CoBank ACB <sup>††</sup>		
Farmer Mac 5.75% 5			19,230,932 2,554,305
Total Government       27,669,82         Energy - 0.2%       Venture Global LNG, Inc. <sup>↑↑</sup> 9.00% <sup>4</sup> Utilities - 0.1%         NextEra Energy Capital Holdings, Inc.       6.50% due 06/01/85       238,000       5,947,62         Total Preferred Stocks         (Cost \$382,918,225)       351,427,01         WARRANTS <sup>↑</sup> - 0.0%         Ginkgo Bioworks Holdings, Inc.       Expiring 09/16/26 <sup>*</sup> Expiring Square SPARC Holdings, Ltd. *,†††,2       1,716,232       1,716,232	Farmer Mac		
Venture Global LNG, Inc. <sup>††</sup> 9.00% <sup>4</sup> 18,150,000  17,645,40  Utilities - 0.1%  NextEra Energy Capital Holdings, Inc. 6.50% due 06/01/85  238,000  5,947,62  Total Preferred Stocks (Cost \$382,918,225)  WARRANTS <sup>†</sup> - 0.0%  Ginkgo Bioworks Holdings, Inc.  Expiring 09/16/26*  128,004  1,515  Pershing Square SPARC Holdings, Ltd.*,†††,2	Total Government	272,020	27,669,828
9.00% <sup>4</sup> Utilities - 0.1% NextEra Energy Capital Holdings, Inc. 6.50% due 06/01/85  Total Preferred Stocks (Cost \$382,918,225)  WARRANTS <sup>†</sup> - 0.0% Ginkgo Bioworks Holdings, Inc.  Expiring 09/16/26*  Pershing Square SPARC Holdings, Ltd.*,†††,2  1,716,232  17,645,40			
Utilities - 0.1%         NextEra Energy Capital Holdings, Inc.         6.50% due 06/01/85       238,000       5,947,62         Total Preferred Stocks         (Cost \$382,918,225)       351,427,01         WARRANTS <sup>†</sup> - 0.0%         Ginkgo Bioworks Holdings, Inc.         Expiring 09/16/26*       128,004       1,51         Pershing Square SPARC Holdings, Ltd. *,†††,2       1,716,232       17		18,150.000	17,645,408
6.50% due 06/01/85  Total Preferred Stocks (Cost \$382,918,225)  WARRANTS† - 0.0% Ginkgo Bioworks Holdings, Inc. Expiring 09/16/26*  Pershing Square SPARC Holdings, Ltd.*,†††,2  1,716,232  1,716,232  5,947,62  351,427,01	Utilities - 0.1%		
(Cost \$382,918,225)     351,427,01       WARRANTS <sup>†</sup> - 0.0%     Sinkgo Bioworks Holdings, Inc.       Expiring 09/16/26*     128,004     1,53       Pershing Square SPARC Holdings, Ltd. *,†††,2     1,716,232     17	6.50% due 06/01/85	238,000	5,947,620
Ginkgo Bioworks Holdings, Inc.         128,004         1,53           Expiring 09/16/26*         128,004         1,53           Pershing Square SPARC Holdings, Ltd.*,†††,2         1,716,232         17			351,427,015
Ginkgo Bioworks Holdings, Inc.         128,004         1,53           Expiring 09/16/26*         128,004         1,53           Pershing Square SPARC Holdings, Ltd.*,†††,2         1,716,232         17			
Pershing Square SPARC Holdings, Ltd. *,†††,2 1,716,232 17	Ginkgo Bioworks Holdings, Inc.		
Pershing Square Tortine Holdings, Ltd. — Class A		·	1,536 172
	Pershing Square Tontine Holdings, Ltd. — Class A	1,/10,232	1/2

762,770

1,784

76

Expiring 07/24/25\*,†††,2

Total Warrants
(Cost \$296,403)

$RIGHT^{\dagger\dagger\dagger}$ - 0.0%	Shares	Value
Communications - 0.0%		
Xplore, Inc.*	15,561	\$ 1
Total Right (Cost \$-)		1
EXCHANGE-TRADED FUNDS***,† - 0.4%		
iShares Silver Trust*	643,500	21,113,235
SPDR S&P 500 ETF Trust Total Exchange-Traded Funds	25,000	15,446,250
(Cost \$33,897,819)		36,559,485
MUTUAL FUNDS <sup>†</sup> - 4.1%	5 (20.05)	120,000,012
Guggenheim Limited Duration Fund — Class R6 <sup>1</sup> Guggenheim Ultra Short Duration Fund — Institutional Class <sup>1</sup>	5,639,059 5,472,251	138,890,012 54,996,123
Guggenheim Strategy Fund III <sup>1</sup>	1,650,543	41,214,060
Guggenheim Strategy Fund II <sup>1</sup>	1,573,229	39,141,939
NAA Risk Managed Real Estate Fund 19	1,128,788	36,245,376
NAA Opportunity Fund <sup>19</sup> Total Mutual Funds	1,032,035	31,487,386
(Cost \$336,273,334)		341,974,896
MONEY MARKET FUNDS***,† - 2.1%		
Dreyfus Treasury Obligations Cash Management Fund — Institutional Shares, 4.19% <sup>5</sup>	164,875,646	164,875,646
Federated Hermes U.S. Treasury Cash Reserves Fund — Institutional Shares, 4.09% <sup>3</sup> Western Asset Institutional U.S. Treasury Reserves — Institutional Shares, 4.14% <sup>5</sup>	11,360,050 328,443	11,360,050
Total Money Market Funds	328,443	328,443
(Cost \$176,564,139)		176,564,139
	Face	
	Amount~	
CORPORATE BONDS <sup>††</sup> - 28.8% Financial - 10.3%		
Jane Street Group / JSG Finance, Inc.		
7.13% due 04/30/31 <sup>4</sup>	33,375,000	35,115,740
6.13% due 11/01/32 <sup>4</sup> Pershing Square Holdings Ltd.	5,000,000	5,047,731
3.25% due 10/01/31 <sup>4</sup>	31,500,000	27,471,183
3.25% due 11/15/30 Rocket Mortgage LLC / Rocket Mortgage Company-Issuer, Inc.	12,120,000	10,984,618
3.88% due 03/01/31 <sup>4</sup>	21,650,000	20,069,959
2.88% due 10/15/26 <sup>4</sup>	9,250,000	9,021,243
GLP Capital Limited Partnership / GLP Financing II, Inc. 4.00% due 01/15/31	22,640,000	21,339,393
5.30% due 01/15/29	6,950,000	7,027,062
Wilton RE Ltd. 6.00% <sup>4,6,7</sup>	27,267,000	27,277,646
Liberty Mutual Group, Inc.	27,257,500	27,277,010
4.30% due 02/01/61 <sup>4</sup> Host Hotels & Resorts, LP	36,940,000	22,363,082
3.50% due 09/15/30	24,000,000	22,284,602
Jefferies Finance LLC / JFIN Company-Issuer Corp. 5.00% due 08/15/28 <sup>4</sup>	23,000,000	22,233,546
CBS Studio Center	23,000,000	22,233,340
7.31% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 01/09/27 <sup>0</sup> ,†††	22,000,000	21,978,459
American National Group, Inc. 6.00% due 07/15/35	16,275,000	16,370,848
5.00% due 06/15/27 Fidelis Insurance Holdings Ltd.	4,813,000	4,832,241
7.75% due 06/15/55 <sup>7</sup>	20,500,000	21,158,317
Equitable Holdings, Inc.		
6.70% due 03/28/55 <sup>7</sup> FS KKR Capital Corp.	20,500,000	20,989,253
3.25% due 07/15/27	21,000,000	20,139,197
PennyMac Financial Services, Inc. 7.13% due 11/15/30 <sup>4</sup>	9,275,000	9,612,471
6.88% due 02/15/33 <sup>4</sup>	6,440,000	6,601,000
7.88% due 12/15/29 <sup>4</sup>	3,675,000	3,902,420
LPL Holdings, Inc. 4.00% due 03/15/29 <sup>4</sup>	14,788,000	14,365,486
4.38% due 05/15/25 <sup>4</sup>	5,500,000	5,262,308
United Wholesale Mortgage LLC		
5.50% due 04/15/29 <sup>4</sup> 5.50% due 11/15/25 <sup>4</sup>	8,650,000	8,396,167 6,299,005
5.50% due 11/15/25 5.75% due 06/15/27 <sup>4</sup>	6,300,000 4,550,000	6,299,005 4,539,085
Alliant Holdings Intermediate LLC / Alliant Holdings Company-Issuer		
6.50% due 10/01/31 <sup>4</sup> 7.00% due 01/15/31 <sup>4</sup>	14,770,000	15,044,707
7.00% due 01/15/31 Mitsubishi UFJ Financial Group, Inc.	3,475,000	3,594,575
5.42% due 02/22/29 <sup>7</sup>	18,050,000	18,511,412
Sherwood Financing plc 7.63% due 12/15/29 <sup>4</sup>	EUR 12,190,000	14,523,018
7.65% due 12/13/29  7.48% (3 Month EURIBOR + 5.50%, Rate Floor: 0.00%) due 12/15/29	EUR 12,190,000 EUR 2,882,000	3,386,893
Encore Capital Group, Inc.		
8.50% due 05/15/30 <sup>4</sup> 9.25% due 04/01/29 <sup>4</sup>	12,100,000	12,978,399
9.25% due 04/01/29* Starwood Property Trust, Inc.	4,450,000	4,732,277
4.38% due 01/15/27 <sup>4</sup>	17,600,000	17,435,023

	Face Amount~	Value
ORPORATE BONDS <sup>††</sup> - 28.8% (continued) inancial - 10.3% (continued)		
neMain Finance Corp.	7.150.000	£ 7,407,005
9.00% due 01/15/29 4.00% due 09/15/30	7,150,000 7,250,000	\$ 7,497,905 6,689,819
7.88% due 03/15/30 7.13% due 03/15/26	2,225,000 698,000	2,364,217 708,330
TS Good News Facility	070,000	700,530
7.35% (SOFR + 3.00%, Rate Floor: 0.00%) due 10/09/28 <sup>0</sup> ,†††	16,595,499	16,595,499
lobal Atlantic Finance Co. 4.70% due 10/15/51 <sup>4,7</sup>	11,350,000	11,141,785
7.95% due 06/15/33 <sup>4</sup>	4,139,000	4,688,085
Lending X Ltd.		
7.75% due 07/02/29 <sup>†††,4</sup> ocus Financial Partners LLC	15,407,121	15,407,12
6.75% due 09/15/31 <sup>4</sup>	14,685,000	14,989,919
LM Corp. 3.13% due 11/02/26	14,787,000	14,493,120
J. 13/10 due 11/02/20  Ieiji Yasuda Life Insurance Co.	14,707,000	14,493,120
6.10% due 06/11/55 <sup>4,7</sup>	13,650,000	13,623,546
ennedy-Wilson, Inc. 5.00% due 03/01/31	14,669,000	13,220,433
4.75% due 02/01/30	250,000	228,955
elrose Funding Trust II 6.79% due 05/15/55 <sup>4</sup>	12.050.000	12 220 594
unt Companies, Inc.	13,050,000	13,339,586
5.25% due 04/15/29 <sup>4</sup>	13,700,000	13,200,670
ampton Roads PPV LLC 6.62% due 06/15/53 <sup>†††,4</sup>	17.245.000	12 127 (2)
oyds Banking Group plc	16,345,000	13,137,634
5.87% due 03/06/29 <sup>7</sup>	12,100,000	12,508,26
rst American Financial Corp. 4.00% due 05/15/30	11,760,000	11,265,61
alaxy Bidco Ltd.	11,700,000	11,203,01
8.13% due 12/19/29 <sup>4</sup>	GBP 7,500,000	10,476,08
nstar Group Ltd. 7.50% due 04/01/45 <sup>4,7</sup>	9,650,000	9,926,453
yal Capital Partners IV	9,030,000	9,920,43.
$3.65\%$ due $02/22/41^{\dagger\dagger\dagger}$	10,950,000	9,820,129
ationstar Mortgage Holdings, Inc. 5.00% due 02/01/26 <sup>4</sup>	0.810.000	0.770.97
ai-ichi Life Insurance Company Ltd.	9,810,000	9,770,874
6.20% <sup>4,6,7</sup>	8,150,000	8,223,953
armers Insurance Exchange	- nan nan	
7.00% due 10/15/64 <sup>4,7</sup> seot Group Ltd.	7,830,000	7,772,045
6.35% due 06/15/35 <sup>4,7</sup>	7,450,000	7,686,996
FH Parent LLC / Valor Company-Issuer, Inc.		
7.50% due 06/15/31 <sup>4</sup> ewart Information Services Corp.	7,150,000	7,503,203
3.60% due 11/15/31	7,788,000	6,963,782
ocket Companies, Inc. 6.38% due 08/01/33 <sup>4</sup>	C 750 000	C 00C C03
ppon Life Insurance Co.	6,750,000	6,906,603
6.50% due 04/30/55 <sup>4,7</sup>	6,450,000	6,676,950
merico Life, Inc.	7.470.000	6.662.014
3.45% due 04/15/31 <sup>4</sup> pronto-Dominion Bank	7,470,000	6,663,91
8.13% due 10/31/82 <sup>7</sup>	6,300,000	6,579,764
WM Holdings LLC		
6.63% due 02/01/30 <sup>4</sup> urtnerRe Finance B LLC	6,500,000	6,506,711
$4.50\%$ due $10/01/50^7$	6,460,000	6,078,300
yan Specialty LLC		
5.88% due 08/01/32 <sup>4</sup> NO Financial Group, Inc.	5,742,000	5,787,167
6.45% due 06/15/34	5,200,000	5,453,42
ushman & Wakefield US Borrower LLC	5 202 000	5 2 40 200
6.75% due 05/15/28 <sup>4</sup> alker & Dunlop, Inc.	5,303,000	5,348,293
6.63% due 04/01/33 <sup>4</sup>	5,125,000	5,259,44
rritude Group Holdings LLC	1.040.000	
6.25% due 04/01/30 <sup>4</sup> ue Owl Capital GP LLC	4,950,000	5,092,60
7.11% due 08/22/43 <sup>†††</sup>	5,000,000	5,087,89
neAmerica Financial Partners, Inc.		
4.25% due 10/15/50 <sup>4</sup> ank of Nova Scotia	6,412,000	4,935,16
$8.63\%$ due $10/27/82^7$	4,650,000	4,934,66
on Mountain, Inc.		
5.63% due 07/15/32 <sup>4</sup> einsurance Group of America, Inc.	4,730,000	4,692,40
6.65% due 09/15/55 <sup>7</sup>	4,460,000	4,445,29
obe Life, Inc.	2 700 000	2.070.20
5.85% due 09/15/34 2.15% due 08/15/30	2,780,000 1,560,000	2,878,30 1,373,72
own & Brown, Inc.		
6.25% due 06/23/55 5.55% due 06/23/35	1,700,000 1,675,000	1,752,37 1,708,06
'na, LP	1,073,000	1,700,00
7.88% due 02/15/30 <sup>4</sup>	3,025,000	3,095,45
ecident Fund Insurance Company of America	2,000,000	2.007.05
8.50% due 08/01/32 <sup>4</sup> tadel Securities Global Holdings LLC	3,000,000	2,987,85
6.20% due 06/18/35 <sup>4</sup>	2,850,000	2,924,16
udential Financial, Inc.		
5.13% due 03/01/52 <sup>7</sup> spen Insurance Holdings Ltd.	2,750,000	2,659,59
5.75% due 07/01/30	2,425,000	2,465,079
nes Deslauriers Insurance Management, Inc.		

CORPORATE BONDS <sup>††</sup> - 28.8% (continued)	Face Amount~	Valu
inancial - 10.3% (continued)		
tlas Mara Ltd. due 12/31/21 <sup>†††</sup> ,3,8	1,183,303 \$	
otal Financial		862,237,50
Communications - 3.7%  stritish Telecommunications ple		
4.88% due 11/23/81 <sup>4,7</sup>	28,200,000	25,820,12
4.25% due 11/23/81 <sup>4,7</sup> .MC Networks, Inc.	5,250,000	5,147,92
10.50% due 07/15/32 <sup>4</sup>	17,650,000	17,883,68
4.25% due 02/15/29	10,200,000	8,171,32
10.25% due 01/15/29 <sup>4</sup> teGraw-Hill Education, Inc.	2,125,000	2,203,01
8.00% due 08/01/29 <sup>4</sup>	22,634,000	23,045,98
5.75% due 08/01/28 <sup>4</sup>	4,600,000	4,627,71
evel 3 Financing, Inc.	40 =04.000	4= 000 ==
4.50% due 04/01/30 <sup>4</sup> 11.00% due 11/15/29 <sup>4</sup>	18,794,000 4,857,461	17,008,57 5,571,93
10.75% due 12/15/30 <sup>4</sup>	2,600,000	2,947,7
ell Telephone Company of Canada or Bell Canada		_,, .,,,,
6.88% due 09/15/55 <sup>7</sup> Utice France S.A.	21,020,000	21,545,78
5.13% due 07/15/29 <sup>4</sup>	13,250,000	10,951,45
5.50% due 10/15/29 <sup>4</sup>	11,760,000	9,748,04
ogers Communications, Inc.		
7.00% due 04/15/55 <sup>7</sup> unrise FinCo I B.V.	19,450,000	19,884,85
4.88% due 07/15/31 <sup>4</sup>	20,200,000	19,104,15
SC Holdings LLC		
4.13% due 12/01/30 <sup>4</sup>	20,672,000	14,584,35
4.63% due 12/01/30 <sup>4</sup> ELUS Corp.	2,715,000	1,262,62
6.63% due 10/15/55 <sup>7</sup>	7,850,000	7,896,91
7.00% due 10/15/55 <sup>7</sup>	6,350,000	6,392,48
CO Holdings LLC / CCO Holdings Capital Corp. 4.50% due 06/01/33 <sup>4</sup>	14,265,000	13,038,64
odafone Group ple	14,203,000	13,036,0-
5.13% due 06/04/81 <sup>7</sup>	16,875,000	12,767,04
7 Sign Media Finance plc 5.00% due 07/15/30 <sup>4</sup>	11,400,000	10,417,89
irius XM Radio LLC	11,400,000	10,417,8
4.13% due 07/01/30 <sup>4</sup>	8,900,000	8,206,1
3.13% due 09/01/26 <sup>4</sup>	1,550,000	1,520,73
aramount Global 5.25% due 04/01/44	5,779,000	4,600,0
5.90% due 10/15/40 4.90% due 08/15/44	2,765,000	2,521,32
4.90% due 08/13/44 fatch Group Holdings II LLC	1,797,000	1,386,0
4.63% due 06/01/28 <sup>4</sup>	7,700,000	7,513,85
elenet Finance Luxembourg Notes SARL 5.50% due 03/01/28	7,000,000	6,926,39
ogent Communications Group Incorporated / Cogent Communications Finance, Inc.	.,,,,,,,,	0,2 = 0,0
7.00% due 06/15/27 <sup>4</sup>	6,031,000	6,041,7
/irgin Media Vendor Financing Notes IV DAC 5.00% due 07/15/28 <sup>4</sup>	3,650,000	3,573,2
logent Communications Group LLC	2,020,000	3,573,2
7.00% due 06/15/27 <sup>4</sup>	3,173,000	3,187,5
able One, Inc. 4.00% due 11/15/30 <sup>4</sup>	2,522,000	1,986,99
iggo B.V.	2,322,000	1,500,5
4.88% due 01/15/30 <sup>4</sup>	1,685,000	1,573,8
harter Communications Operating LLC / Charter Communications Operating Capital 3.90% due 06/01/52	2,244,000	1,540,0
ime Warner Cable LLC		
4.50% due 09/15/42 ayo Group Holdings, Inc.	1,085,000	864,1
4.00% due 03/01/27 <sup>4</sup>	700,000	656,4
otal Communications	_	312,121,0
nergy - 3.1% P Capital Markets plc		
$4.88\%^{6,7}$	39,360,000	38,952,1
arkland Corp.	20,000,000	10 151 2
4.63% due 05/01/30 <sup>4</sup> fidwest Connector Capital Company LLC	20,000,000	19,151,2
4.63% due 04/01/29 <sup>4</sup>	18,763,000	18,603,9
FT Holdings LLC		
6.50% due 08/01/29 <sup>4</sup> Pheniere Energy Partners, LP	19,477,000	18,521,6
5.75% due 08/15/34	16,340,000	16,780,6
ccidental Petroleum Corp. 7.95% due 06/15/39	12,735,000	14,290,4
4.50% due 07/15/44	2,850,000	2,084,4
VR Energy, Inc. 8.50% due 01/15/29 <sup>4</sup>	15,975,000	15,981,2
arga Resources Partners Limited Partnership / Targa Resources Partners Finance Corp.	13,773,000	13,961,2
6.88% due 01/15/29 4.88% due 02/01/31	10,145,000	10,347,5
4.88% due 02/01/31 iuStar Logistics, LP	5,000,000	4,959,8
6.38% due 10/01/30	12,749,000	13,211,2
5.63% due 04/28/27 Venture Global LNG, Inc.	450,000	453,9
9.50% due 02/01/29 <sup>4</sup>	8,700,000	9,477,5
9.88% due 02/01/32 <sup>4</sup>	3,000,000	3,239,8
lobal Partners Limited Partnership / GLP Finance Corp. 6.88% due 01/15/29	7,750,000	7,869,6
8.25% due 01/15/32 <sup>4</sup>	2,200,000	2,313,7
7.13% due 07/01/33 <sup>4</sup>	2,120,000	2,149,7
uckeye Partners, LP		
6.88% due 07/01/29 <sup>4</sup>	10,770,000	11,157,9

## 1997 ##			Face	
Service State St	CONDONATE PONDOTT AS SWALL IN		Amount~	Value
1937   1937	Energy - 3.1% (continued)			
March   Marc			5.851.000	\$ 5,857,366
1900   1900	7.38% due 11/01/31 <sup>4</sup>			
1.0000   1.00000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.00000   1.0000   1.0000   1.0000   1.0000   1.0000   1.0000   1.00000   1.0000	-		6,100,000	6,151,728
\$5,000   \$	6.63% due 12/15/28 <sup>4</sup>			
Team			6,550,000	7,107,326
Solution (Same Americal Colors)         1,500,000         1,5				
1.11			3,450,000	3,589,018
3.85% (18.15年)				
Pane   Mercoan   Paper   Internation   Paper				
Rocking Ageneration (Ageneration of Samura (A	Plains All American Pipeline Limited Partnership / PAA Finance Corp.		· · · · · · · · · · · · · · · · · · ·	
Description   Process	Rockies Express Pipeline LLC			
### 1998 (1998)			1,925,000	1,928,355
1,500.00   1,500.00	7.15% due 01/15/51		1,740,000	1,873,789
1,200.00   1,200.00	6.38% due 04/15/27		1,571,000	1,580,810
対象的性の関する (1998年) (			1 500 000	1 574 972
Solite (Solite	MPLX, LP			7. 7
Trail Force Price	Sunoco Limited Partnership / Sunoco Finance Corp.			
Industrial 1399s			125,000	
6.67% idea PSQ 200521***         4,300,000         4,365,500           Tormular Sweetinest Lamiest Claridies         1,000,000         19,005,505           Tormular Sweetinest Lamiest Claridies         1,000,000         19,005,505           Carl Lake DeColl 25****         1,000,000         1,000,000           2.52% due DeColl 25****         1,100,000         1,600,000           2.52% due DeColl 25***         1,100,000         1,000,000           2.52% due DeColl 25***         5,300,000         1,000,000           2.52% due DeColl 25***         1,000,000         1,000,000           2.52% due DeColl 25***         1,000,000 <td< td=""><td>Industrial - 2.9%</td><td></td><td></td><td></td></td<>	Industrial - 2.9%			
Temman Harsstrant Liminol Hars	- 10		43,700,000	44,355,500
C-231-0 to 1001-0			4,900,000	4,949,000
1.21% do. 40-01/25 <sup>11</sup> (1.25% do. 50-11/25) (1.	6.23% due 10/01/40		20,000,000	19,924,555
Grant Lake Devolge & Dock Corp.         1,16,000         1,48,98,18           Sce Entrepties Some & Lines Company, Inc.         1,16,000         1,04,97,17           S. 259-due 071528*         9,181,00         9,181,00         1,05,074           9,789-due 071528*         1,285,00         1,285,00         1,285,00           1,625-due 071528*         1,285,00         1,285,00         1,285,00           1,625-due 071528*         1,287,00         2,285,32           1,625-due 071513*         1,287,00         2,285,32           1,600-due			18 000 000	17 829 225
New Interprise Stone & Lines Company, Inc.   2.52% do. 0715726*   9,81,000   3,105,704   9,75%, do. 0715726*   1,205,000   1,205,876,487   1,205,976,487   1	Great Lakes Dredge & Dock Corp.			
5.27% das 0715/28 <sup>4</sup> \$3,50,000         \$3,62,487           XPO, Inc.         14,685,000         12,985,812           6.28% das 050/128 <sup>4</sup> 14,085,000         12,985,856           3.48% das 050/128 <sup>4</sup> 10,70,000         9,883,270           3.48% das 010/130         8,622,000         8,784,841           5.18% das 050/128 <sup>4</sup> 8,622,000         8,784,841           6.18% das 02,001,28 <sup>4</sup> 8,622,000         8,784,841           6.18% das 02,001,28 <sup>4</sup> 8,622,000         7,646,233           6.18% das 02,001,28 <sup>4</sup> 8,622,000         7,646,233           6.18% das 02,012,28 <sup>4</sup> 8,622,000         7,646,233           6.18% das 05,012,24         3,700,000         7,216,220           6.18% das 05,012,24         7,700,000         7,216,220           6.18% das 05,012,24         8,220,000         3,216,20           6.18% das 05,012,24         8,220,000         3,218,20           8.88% das 1,221,25         8			17,160,000	16,489,816
XPO, Inc.         14,085,000         14,085,000         12,958,152         Letounited Group SpA         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,356         12,958,352         12,958,356         12,958,352 <t< td=""><td>5.25% due 07/15/28<sup>4</sup></td><td></td><td></td><td></td></t<>	5.25% due 07/15/28 <sup>4</sup>			
Editsmitics Group SpA			5,350,000	5,362,487
4.88% dae 0131311 [EIR   0,750.00   2,988.58.20   3.000.00   3.000	6.25% due 06/01/28 <sup>4</sup>		14,085,000	14,295,317
3.59% due 1001/30         9.88,3270           Selled Air Corporation/Seidel Air Corp US         8,622,000         8,44,816           6.13% due 0201/28 <sup>4</sup> 7,455,000         7,645,830         7,645,830           Deues Finc Op Pc         35,000         7,28,832         7,000         7,262,200         7,28,832           5.50% due 66/15/27 <sup>4</sup> GBP         5,500,000         7,262,200         4,228,800         6,000,000         8,000,000         6,0		EUR	10,750,000	12,985,856
Sealed Air Corporation Sealed Air Corp US			10.270.000	9.583.270
Mitter Bands Acquisition Holdeo Incorporated / MIVD Borrower LLC         7,455,00s         7,646,285           Ch75% due 04/10324*         7,455,00s         7,646,285           Ch75% due 04/10324*         6BP         5,500% due 06         7,700,00s         7,728,282           Altowe, Inc.         7,000         7,000,00s         6,800,00s           Graffeet Finance, Inc.         10,000,00s         6,800,00s           Graffeet Gibbal Enterprises, Inc.         80,000         5,100,00s           Builder FirstSource, Inc.         3,800,00s         3,800,00s           6,75% due 05/15525*         3,800,00s         3,94,00s           6,75% due 05/15525*         3,800,00s         3,22,14           Wasse Pro USAS, Inc.         2         4,500,00s         4,622,24           C1,10 LLC POST, CERL USA Holdings LLC         80,000         4,22,24           Susse Pro USAS, Inc.         4,250,00s         4,050,00s         4,23,25           SCILL P LLC P CSTUL USA Holdings LLC         4,050,00s         4,052,20s         4,050,00s         4,02,20s           SLIP LLC P CSTUL USA Holdings LLC         4,125,00s         4,071,20s         4,071,20s         4,071,20s         4,071,20s         4,071,20s         4,071,20s         4,071,20s         4,071,20s         4,071,20s         4,071,20s <td>Sealed Air Corporation/Sealed Air Corp US</td> <td></td> <td></td> <td></td>	Sealed Air Corporation/Sealed Air Corp US			
Deue FinC p			8,622,000	8,748,416
5.50% dae 06/15/27 <sup>4</sup> GBP         5,350,000         7,278,832           Attore, Inc.         7,700,000         7,126,220           Griffeth Finance, Inc.         10,000,000         6,850,000           4,63% dae 12/23/29 <sup>4</sup> 6,520,000         5,150,800           9,88% dae 12/23/29 <sup>4</sup> 6,520,000         3,080,000           6,75% dae 08/15/35 <sup>4</sup> 3,800,000         3,949,06           6,75% dae 08/15/35 <sup>4</sup> 3,800,000         3,949,06           6,88% dae 12/23/29 <sup>4</sup> 800,000         4,22,14           Wasser Pro USAs, dae 06/15/24         800,000         4,22,24           Wasser Pro USAs, dae 06/15/25 <sup>4</sup> 800,000         4,22,24           Wasser Pro USAs, dae 06/15/25 <sup>4</sup> EUR         3,500,000         4,22,24           Wasser Pro USAs, dae 06/15/25 <sup>4</sup> EUR         3,500,000         4,22,23           Transhipus, Inc.         EUR         3,500,000         4,22,23           Transhipus, Inc.         4,000,000         4,22,23           Transhipus, Inc.         4,000,000         4,202,231           Task 16 corp.         4,125,000         4,000,000         4,202,231           Eavir Corp.         3,25% dae 0,071,227 <sup>4</sup> 4,000,000         3,297,07			7,455,000	7,646,283
4.25% dae 0.601/31	5.50% due 06/15/27 <sup>4</sup>	GBP	5,350,000	7,278,832
Graff Finance, Inc.			7 700 000	7 126 220
GraTFch Global Enterprises, Inc.  9.88% due 1223297⁴ 6.78% due 08/1535⁴ 6.38% due 06/1532⁴ 8.00,000 8.22,14  Waste Pro USA, Inc. 7.00% due 02/013³ 7.00% due 02/013³ 7.00% due 02/013³ 7.00% due 02/013³ 8.00,000 8.22,24  Waste Pro USA, Inc. 8.00,000 8.22,24  Waste Pro USA, Inc. 8.00,000 8.00	GrafTech Finance, Inc.		7,700,000	
9.8% due 12030g <sup>4</sup> Builders FirstSource, Inc. 6.78% due 0515152 <sup>5</sup> 8.00,000 8.380,000 8.29,410 8.00,000 8.22,214 8.00,000 8.20,214 8.00,000 8.20,214 8.00,000 8.20,214 8.00,000 8.20,214 8.00,000 8.20,214 8.00,000 8.20,214 8.00,000 8.20,204 8.00,000 8.00,00			10,000,000	6,850,000
6.73% due 05/15/35 <sup>4</sup> 3,880,000         3,949,06           6.38% due 06/15/32 <sup>4</sup> 80,000         822,214           Waste Fro USA, Inc.         4,520,000         4,602,294           7.00% due 02/01/33 <sup>4</sup> 4,500,000         4,334,538           SCIL IVILE/ SCIL USA Holdings LLC         9,50% due 07/15/28         40,00,000         4,202,231           Enviir Corp.         4,000,000         4,002,231           Enviir Corp.         4,125,000         4,071,220           5,75% due 07/31/27 <sup>4</sup> 4,125,000         4,071,220           TopBuild Corp.         3,53% due 05/15/29 <sup>4</sup> 4,014,000         3,797,175           Boeing Co.         3,250,000         3,531,217           TK Elevator US Newco, Inc.         3,250,000         2,997,897           Variagle Holdeo Corp.         3,000,000         2,997,897           Variagle Holdeo Corp.         2,784,000         2,898,314           Ameri Tex Hold Co Intermediate LLC         2,784,000         2,598,941           May Circulate Holdings LLC         2,387,070         2,387,070           Atters Services LLC         2,387,070         2,387,070           8.50% due 03/20/45 htt         2,000,000         1,486,786           Feldex Corp.         1,500,000         <	9.88% due 12/23/29 <sup>4</sup>		6,520,000	5,150,800
838% due 06/15/32 <sup>4</sup> 800,000         822,214           Waste Pro USA, Inc.         4,520,000         4,692,294           SCIL IVLLC / SCIL USA Holdings LLC         EUR         3,500,000         4,334,538           TransDigm, Inc.         EUR         3,500,000         4,345,538           TransDigm, Inc.			3,880,000	3,994,906
7.0% due 0.20/13 <sup>4</sup>   4.520,000   4.692,294     SCIL IV LLC / SCIL USA Holdings LLC     9.5% due 07/15/28   EUR   3.500,000   4.334,538     TransDigm. Inc.	6.38% due 06/15/32 <sup>4</sup>			
SCIL IV LLC / SCIL USA Holdings LLC			4,520,000	4.692.294
TransDigm, Inc.	SCIL IV LLC / SCIL USA Holdings LLC	ELID		
Envir Corp.	TransDigm, Inc.	LUK		
5.5% due 07/3/27 <sup>4</sup> 4,125,000       4,071,202         TopBuild Corp.         3.63% due 03/15/29 <sup>4</sup> 4,014,000       3,797,175         Boeing Co.         6.53% due 05/01/34       3,250,000       3,531,217         TK Elevator US Newco, Inc.         5.25% due 07/15/27 <sup>4</sup> 3,000,000       2,997,897         Wrangler Holdeo Corp.         6.63% due 04/01/32 <sup>4</sup> 2,784,000       2,898,314         America Holdeo Intermediate LLC         10.25% due 10/15/28 <sup>4</sup> 2,450,000       2,598,941         APP Grange Holdings LLC         6.50% due 03/20/45 <sup>4††</sup> 2,887,707       2,387,707         Artern Services LLC         8.50% due 02/15/31 <sup>4</sup> 2,083,132       1,734,668         Brundage-Bone Concrete Pumping Holdings, Inc.         7.50% due 02/01/32 <sup>4</sup> 1,500,000       1,486,786         FeLEx Corp.         4.75% due 01/15/31 <sup>4</sup> 1,408,000       1,266,698         Sass we due 01/15/31 <sup>4</sup> 1,408,000       1,262,698         Claries Global LP         4.75% due 06/15/31       EUR       7			4,050,000	4,202,231
3.63% due 03/15/29 <sup>4</sup>   4,014,000   3,797,175     Soeing Co.   3,250,000   3,531,217     TK Elevator US Newco, Inc.   3,000,000   2,997,897     Wrangler Holdec Corp.   2,784,000   2,898,314     Ameriter Holde' Intermediate LLC   2,450,000   2,598,914     Ameriter Holde' Intermediate LLC   2,387,707   2,387,707     Artera Services LLC   2,387,707   2,387,707     Artera Services LLC   2,000,000   1,486,786     Brundage-Bone Concrete Pumping Holdings, Inc.   1,500,000   1,486,786     FedEx Corp.   4,75% due 01/15/31 <sup>4</sup>   285,000   217,601     Standard Industries, Inc.   1,408,000   1,262,689     Clarios Global LP   4,75% due 01/15/31 <sup>4</sup>   1,408,000   1,262,689     Clarios Global LP   4,75% due 01/15/31 <sup>4</sup>   1,408,000   1,262,689     Amsted Industries, Inc.   1,408,000   1,262,689     Amsted Industries, Inc.   1,408,000   1,408,000     Amsted Industries, Inc.   1,408,000   1,262,689     Amsted Industries, Inc.   1,408,000   1,408,000     Amsted Industries, Inc.   1,408,000   1,262,689     Amsted Industries, Inc.   1,408,000   1,408,000     Amst	5.75% due 07/31/27 <sup>4</sup>		4,125,000	4,071,220
Soeing Co.   S.25% due 05/01/34   3,250,000   3,531,217   TK Elevator US Newco, Inc.   3,25% due 07/15/27 <sup>4</sup>   3,000,000   2,997,897   Wrangler Holdco Corp.   3,784,000   2,898,314   AmeriTex HoldCo Intermediate LLC   2,784,000   2,598,941   AmeriTex HoldCo Intermediate LLC   2,880,000   2,598,941   AmeriTex HoldCo Intermediate LLC   2,880,000   2,598,941   AmeriTex HoldCo Intermediate LLC   2,880,000   2,598,941   AmeriTex Services LLC   2,387,707   2,387,707   2,387,707   Artera Services LLC   2,880,000   2,598,941   AmeriTex Services LLC   2,880,000   2,598,941   AmeriTex Services LLC   2,880,000   2,598,941   AmeriTex Services LLC   2,880,000   3,486,868   AmeriTex Services LLC   3,500,000   3,486,868   AmeriTex Services LCC   3,880,000   3,486,868   AmeriTex Services LCC   3,880,0			4.014.000	3,797,175
TK Elevator US Newco, Inc.   5.2% due 07/15/27 <sup>4</sup>   3,000,000   2,997,897     Wrangler Holdco Corp.	Boeing Co.			
Wrangler Holdco Corp.       2,784,000       2,898,314         6.63% due 04/01/32⁴       2,784,000       2,898,314         AmeriTex HoldCo Intermediate LLC       2,450,000       2,598,941         AP Grange Holdings LLC       2,387,707       2,387,707         6.50% due 03/20/45 <sup>†††</sup> 2,083,132       1,734,668         Brundage-Bone Concrete Pumping Holdings, Inc.       2,083,132       1,734,668         FedEx Corp.       1,500,000       1,486,786         FedEx Corp.       1,286,000       1,071,670         3.88% due 08/01/42⁴       285,000       217,601         Standard Industries, Inc.       1,408,000       1,262,689         Clarios Global LP       1,408,000       1,262,689         4.75% due 06/15/31       EUR       750,000       886,993         Amsted Industries, Inc.       EUR       750,000       886,993	TK Elevator US Newco, Inc.		3,230,000	3,331,217
6.63% due 04/01/32 <sup>4</sup> 2,784,000       2,898,314         AmeriTex HoldCo Intermediate LLC       3,2450,000       2,598,941         10.25% due 10/15/28 <sup>4</sup> 2,450,000       2,598,941         AP Grange Holdings LLC       2,387,707       2,387,707         6.50% due 03/20/45 <sup>†††</sup> 2,083,132       1,734,668         Brundage-Bone Concrete Pumping Holdings, Inc.       1,500,000       1,486,786         FedEx Corp.       1,286,000       1,071,670         3.88% due 02/15/35       285,000       217,601         Standard Industries, Inc.       3.38% due 08/01/31 <sup>4</sup> 1,408,000       1,262,689         Clarios Global LP       1,408,000       1,262,689         4.75% due 06/15/31       EUR       750,000       886,993         Amsted Industries, Inc.			3,000,000	2,997,897
10.25% due 10/15/28 <sup>4</sup>	$6.63\%$ due $04/01/32^4$		2,784,000	2,898,314
AP Grange Holdings LLC  6.50% due 03/20/45 <sup>†††</sup> 2,387,707  Artera Services LLC  8.50% due 02/15/31 <sup>4</sup> 8.2083,132  1,734,668  Brundage-Bone Concrete Pumping Holdings, Inc.  7.50% due 02/01/32 <sup>4</sup> FedEx Corp.  4.75% due 11/15/45  1,286,000  1,071,670  3.88% due 08/01/42 <sup>4</sup> 1,286,000  1,071,670  Standard Industries, Inc.  3.38% due 01/15/31 <sup>4</sup> 1,408,000  1,262,689  Clarios Global LP  4.75% due 06/15/31  Amsted Industries, Inc.			2,450.000	2,598.941
Artera Services LLC  8.50% due 02/15/31 <sup>4</sup> Brundage-Bone Concrete Pumping Holdings, Inc.  7.50% due 02/01/32 <sup>4</sup> 1,500,000 1,486,786  FedEx Corp.  4.75% due 11/15/45 1,286,000 1,071,670 3.88% due 08/01/42 <sup>4</sup> 285,000 217,601  Standard Industries, Inc.  3.38% due 01/15/31 <sup>4</sup> 1,408,000 1,262,689  Clarios Global LP 4.75% due 06/15/31 Amsted Industries, Inc.	AP Grange Holdings LLC			
Brundage-Bone Concrete Pumping Holdings, Inc.  7.50% due 02/01/32 <sup>4</sup> 1,500,000 1,486,786  FedEx Corp.  4.75% due 11/15/45 1,286,000 1,071,670 3.88% due 08/01/42 <sup>4</sup> 285,000 217,601  Standard Industries, Inc. 3.38% due 01/15/31 <sup>4</sup> 1,408,000 1,262,689  Clarios Global LP 4.75% due 06/15/31 Amsted Industries, Inc.	Artera Services LLC		2,587,707	2,587,707
7.50% due 02/01/32 <sup>4</sup> FedEx Corp. 4.75% due 11/15/45 3.88% due 08/01/42 <sup>4</sup> 3.88% due 08/01/42 <sup>4</sup> Standard Industries, Inc. 3.38% due 01/15/31 <sup>4</sup> Clarios Global LP 4.75% due 06/15/31 Amsted Industries, Inc.  EUR 750,000 1,486,786 1,486,780 1,071,670 1,750,000 217,601 1,408,000 1,262,689 1,408,000 1,262,689			2,083,132	1,734,668
4.75% due 11/15/45       1,286,000       1,071,670         3.88% due 08/01/42 <sup>4</sup> 285,000       217,601         Standard Industries, Inc.       1,408,000       1,262,689         Clarios Global LP       4.75% due 06/15/31       EUR       750,000       886,993         Amsted Industries, Inc.       886,993	7.50% due 02/01/32 <sup>4</sup>		1,500,000	1,486,786
3.88% due 08/01/42 <sup>4</sup> Standard Industries, Inc.  3.38% due 01/15/31 <sup>4</sup> Clarios Global LP  4.75% due 06/15/31 Amsted Industries, Inc.			1.286.000	1.071.670
3.38% due 01/15/31 <sup>4</sup> Clarios Global LP 4.75% due 06/15/31 Amsted Industries, Inc.  1,408,000 1,262,689 EUR 750,000 886,993	3.88% due 08/01/42 <sup>4</sup>			
Clarios Global LP       4.75% due 06/15/31       EUR       750,000       886,993         Amsted Industries, Inc.       886,993			1,408,000	1,262,689
Amsted Industries, Inc.	Clarios Global LP	EIID		
6.38% due 03/15/33* 850,000 863,997	Amsted Industries, Inc.	EUR	·	·
	6.38% due 03/15/33*		850,000	863,997

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued) Industrial - 2.9% (continued)			
Sealed Air Corp.			
6.50% due 07/15/32 <sup>4</sup> Total Industrial		767,000	\$ 794,813 246,328,522
Consumer, Non-cyclical - 2.6%			-77-
Darling Global Finance B.V. 4.50% due 06/15/32 <sup>4</sup>	EUR	15,800,000	18,839,519
Bausch Health Companies, Inc. 4.88% due 06/01/28 <sup>4</sup>		15 650 000	12 201 470
4.88% due 06/01/28 DaVita, Inc.		15,650,000	13,201,479
4.63% due 06/01/30 <sup>4</sup>		8,678,000	8,314,579
3.75% due 02/15/31 <sup>4</sup> AZ Battery Property LLC		4,892,000	4,449,278
$6.73\%$ due $02/20/46^{\dagger\dagger\dagger}$		11,600,000	11,096,275
JBS USA Holding Lux SARL/ JBS USA Food Company/ JBS Lux Co SARL 4.38% due 02/02/52		6,500,000	5,010,040
3.75% due 12/01/31 5.50% due 01/15/30		3,400,000 2,258,000	3,163,675 2,309,735
Verisure Holding AB		2,230,000	2,307,733
5.50% due 05/15/30 <sup>4</sup> Prime Security Services Borrower LLC / Prime Finance, Inc.	EUR	7,450,000	9,106,626
3.38% due 08/31/27 <sup>4</sup>		6,861,000	6,644,870
5.75% due 04/15/26 <sup>4</sup>		1,902,000	1,911,864
Sotheby's/Bidfair Holdings, Inc. 5.88% due 06/01/29 <sup>4</sup>		9,400,000	8,464,905
US Foods, Inc.			
4.75% due 02/15/29 <sup>4</sup> 6.88% due 09/15/28 <sup>4</sup>		4,189,000 3,875,000	4,115,509 4,006,646
BCP V Modular Services Finance II plc		3,873,000	4,000,040
4.75% due 10/30/28 <sup>4</sup>	EUR	7,000,000	8,096,046
Nobel Bidco B.V. 3.13% due 06/15/28	EUR	7,050,000	8,059,357
CVS Health Corp. 7.00% due 03/10/55 <sup>7</sup>		7 770 000	0.014.057
Cheplapharm Arzneimittel GmbH		7,770,000	8,014,057
5.50% due 01/15/28 <sup>4</sup>		8,085,000	7,814,363
Smithfield Foods, Inc. 3.00% due 10/15/30 <sup>4</sup>		7,000,000	6,358,661
Becle, SAB de CV			
2.50% due 10/14/31 <sup>4</sup> Here Holdings, Inc.		7,650,000	6,339,889
7.00% due 06/15/30 <sup>4</sup>		3,390,000	3,540,371
7.25% due 06/15/33 <sup>4</sup>		2,370,000	2,483,289
6.63% due 06/15/29 <sup>4</sup> Sammontana Italia SpA		175,000	179,550
6.03% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due $10/15/31^{\circ}$	EUR	4,900,000	5,766,939
Boost Newco Borrower LLC 7.50% due 01/15/31 <sup>4</sup>		5,275,000	5,599,492
CPI CG, Inc.		3,273,000	3,377,472
10.00% due 07/15/29 <sup>4</sup> Central Garden & Pet Co.		4,685,000	4,936,819
4.13% due 04/30/31 <sup>4</sup>		5,300,000	4,920,181
TriNet Group, Inc.		4.465.000	4.650.705
7.13% due 08/15/31 <sup>4</sup> CAB SELAS		4,465,000	4,650,725
3.38% due 02/01/28 <sup>4</sup>	EUR	4,100,000	4,588,831
Graham Holdings Co. 5.75% due 06/01/26 <sup>4</sup>		4,561,000	4,557,625
Carriage Services, Inc.		1,2 0 2,0 0 0	
4.25% due 05/15/29 <sup>4</sup> Perrigo Finance Unlimited Co.		4,575,000	4,322,811
5.38% due 09/30/32	EUR	3,550,000	4,287,023
Chrome Bidco 3.50% due 05/31/28 <sup>4</sup>	EUR	4,800,000	4,091,649
Albion Financing 1 SARL		1,000,000	1,001,010
5.38% due 05/21/30 <sup>4</sup> Albion Financing 1 SARL / Aggreko Holdings, Inc.	EUR	3,250,000	3,916,636
7.00% due 05/21/30 <sup>4</sup>		3,000,000	3,061,582
Option Care Health, Inc. 4.38% due 10/31/29 <sup>4</sup>		2 (2( 000	2.526.050
WW International, Inc.		2,636,000	2,536,879
due 04/15/29 <sup>†††,4,8</sup>		6,335,000	2,082,631
Upbound Group, Inc. 6.38% due 02/15/29 <sup>4</sup>		1,450,000	1,434,402
Altria Group, Inc.		1.670.000	1 206 995
4.45% due 05/06/50 Belron UK Finance plc		1,670,000	1,306,885
4.63% due 10/15/29 <sup>4</sup> Acadia Healthcara Company Inc.	EUR	700,000	841,141
Acadia Healthcare Company, Inc. 7.38% due 03/15/33 <sup>4</sup>		600,000	618,139
AMN Healthcare, Inc.			
4.63% due 10/01/27 <sup>4</sup> Tenet Healthcare Corp.		620,000	603,083
5.13% due 11/01/27		550,000	549,120
Darling Ingredients, Inc. 5.25% due 04/15/27 <sup>4</sup>		200,000	199,604
Total Consumer, Non-cyclical		200,000	216,392,780
Consumer, Cyclical - 2.4% Ferrellgas Limited Partnership / Ferrellgas Finance Corp.			
5.38% due 04/01/26 <sup>4</sup>		16,778,000	16,618,716
Walgreens Boots Alliance, Inc. 3.45% due 06/01/26		15,450,000	15,116,719
Flutter Treasury DAC			
6.13% due 06/04/31 <sup>4</sup> Suburban Propane Partners Limited Partnership/Suburban Energy Finance Corp.	GBP	9,000,000	12,441,101
5.00% due 06/01/31 <sup>4</sup>		11,350,000	10,738,203
5.88% due 03/01/27		660,000	659,810

		Face	
CORPORATE BONDS <sup>††</sup> - 28.8% (continued)		Amount~	Value
Consumer, Cyclical - 2.4% (continued)			
1011778 BC ULC / New Red Finance, Inc. 4.00% due 10/15/30 <sup>4</sup>		9,333,000 \$	8,697,129
4.00% due 10/15/30 Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets Ltd. 6.50% due 06/20/27 <sup>4</sup>		7,880,000	7,890,338
Air Canada		,,,,,,,,,,	
4.63% due 08/15/29 <sup>4</sup>	CAD	5,550,000	4,020,979
3.88% due 08/15/26 <sup>4</sup> QuickTop HoldCo AB		3,364,000	3,330,021
6.54% (3 Month EURIBOR + 4.50%, Rate Floor: 0.00%) due 03/31/30 <sup>\( \)</sup> TVL Finance plc	EUR	6,000,000	7,190,684
6.11% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due $06/30/30^{\circ}$	EUR	6,150,000	7,028,183
Hyatt Hotels Corp. 5.75% due 04/23/30 ONE Hotels GmbH		6,530,000	6,754,774
7.75% due 04/02/31 <sup>4</sup>	EUR	5,150,000	6,502,919
Penn Entertainment, Inc.		-,,	*,,
4.13% due 07/01/29 <sup>4</sup>		6,975,000	6,463,091
Hanesbrands, Inc. 9.00% due 02/15/31 <sup>4</sup>		6,100,000	6,458,222
British Airways Class A Pass Through Trust		0,100,000	0,436,222
4.25% due 11/15/32 <sup>4</sup>		6,490,016	6,222,472
Whirlpool Corp. 4.50% due 06/01/46		3,953,000	3,040,341
4.70% due 05/14/32		1,960,000	1,827,675
4.60% due 05/15/50		990,000	753,787
Six Flags Entertainment Corporation /Six Flags Theme Parks Incorporated/ Canada's Wonderland Co.		5 450 000	5 (21 219
6.63% due 05/01/32 <sup>4</sup> JB Poindexter & Company, Inc.		5,450,000	5,621,318
8.75% due 12/15/31 <sup>4</sup>		5,100,000	5,190,264
AccorInvest Group S.A.		2,200,000	2,220,201
5.63% due 05/15/32 <sup>4</sup>	EUR	2,850,000	3,384,429
5.89% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due 05/15/32 <sup>0,4</sup>	EUR	1,400,000	1,663,792
QXO Building Products, Inc. 6.75% due 04/30/32 <sup>4</sup>		4,875,000	5,022,235
Superior Plus Limited Partnership / Superior General Partner, Inc.		4,873,000	3,022,233
4.50% due 03/15/29 <sup>4</sup> American Airlines Class AA Pass Through Trust		4,800,000	4,616,514
3.58% due 01/15/28		1,940,103	1,879,078
3.35% due 10/15/29		993,831	945,449
3.65% due 02/15/29 3.15% due 02/15/32		911,430 874,453	881,051 803,008
Beach Acquisition Bidco, LLC			
5.88% due 07/01/32 Allwyn Entertainment Financing UK plc	EUR	3,450,000	4,092,242
7.88% due 04/30/29 <sup>4</sup>		3,450,000	3,590,812
Station Casinos LLC		2,120,000	5,55 0,012
4.63% due 12/01/31 <sup>4</sup>		3,800,000	3,559,588
Essendi SA 5.38% due 05/15/30 <sup>4</sup>	ETID	2 050 000	2 421 450
Scientific Games Holdings Limited Partnership/Scientific Games US FinCo, Inc.	EUR	2,850,000	3,421,459
6.63% due 03/01/30 <sup>4</sup>		3,500,000	3,372,805
PetSmart, Inc. / PetSmart Finance Corp.			
4.75% due 02/15/28 <sup>4</sup>		2,800,000	2,730,418
William Carter Co. 5.63% due 03/15/27 <sup>4</sup>		2,300,000	2,285,703
Gates Corp.		2,300,000	2,263,703
6.88% due 07/01/29 <sup>4</sup>		1,837,000	1,907,480
New Flyer Holdings, Inc.			
9.25% due 07/01/30 <sup>4</sup> Magna International, Inc.		1,625,000	1,714,443
5.88% due 06/01/35		1,670,000	1,713,912
United Airlines, Inc.			
4.63% due 04/15/29 <sup>4</sup>		1,700,000	1,650,131
Deuce FinCo plc 5.50% due 06/15/27	GBP	1,200,000	1,632,635
Acushnet Co.		,,	, ,
7.38% due 10/15/28 <sup>4</sup> Six Flags Entertainment Corp.		1,500,000	1,563,730
7.00% due 07/01/25 <sup>4</sup>		1,511,000	1,511,000
Clarios Global Limited Partnership / Clarios US Finance Co.			
6.75% due 02/15/30 <sup>4</sup> Croes, Inc.		1,050,000	1,091,776
4.13% due 08/15/31 <sup>4</sup>		1,100,000	990,563
United Airlines Class AA Pass Through Trust 4.15% due 08/25/31		854,859	818,711
International Game Technology plc		,,	·,. ••
4.13% due 04/15/26 <sup>4</sup> Air Canada Class A Pass Through Trust		624,000	623,612
Air Canada Class A Pass Inrough Trust 5.25% due 04/01/29 <sup>4</sup>		616,002	621,539
Live Nation Entertainment, Inc.		010,002	021,339
6.50% due 05/15/27 <sup>4</sup>		571,000	579,416
Hilton Domestic Operating Company, Inc.		505.000	****
5.75% due 05/01/28 <sup>4</sup>		525,000	526,185

		Face Amount~	Value
CORPORATE BONDS <sup>††</sup> - 28.8% (continued) Consumer, Cyclical - 2.4% (continued)		· · · · · · · · · · · · · · · · · · ·	, muc
Caesars Entertainment, Inc.			
6.50% due 02/15/32 <sup>4</sup> Total Consumer, Cyclical		400,000	\$ 410,446 202,170,908
Basic Materials - 1.4%			202,170,700
SNF Group S.A. 4.50% due 03/15/32 <sup>4</sup>	EUR	12,500,000	15,116,930
Kaiser Aluminum Corp.			
4.50% due 06/01/31 <sup>4</sup> Alcoa Nederland Holding B.V.		13,250,000	12,395,515
6.13% due 05/15/28 <sup>4</sup>		7,450,000	7,487,250
4.13% due 03/31/29 <sup>4</sup> SK Invictus Intermediate II SARL		4,900,000	4,670,619
5.00% due 10/30/29 <sup>4</sup> SCIL IV LLC / SCIL USA Holdings LLC		11,525,000	11,160,617
5.38% due 11/01/26 <sup>4</sup>		10,375,000	10,307,729
Carpenter Technology Corp. 6.38% due 07/15/28		8,315,000	8,337,559
Minerals Technologies, Inc.			
5.00% due 07/01/28 <sup>4</sup> Alumina Pty Ltd.		8,060,000	7,927,897
6.38% due 09/15/32 <sup>4</sup>		6,700,000	6,825,837
Novelis Corp. 3.25% due 11/15/26 <sup>4</sup>		5,670,000	5,579,141
Novelis Sheet Ingot GmbH 3.38% due 04/15/29	EUR	4,500,000	5,142,929
HB Fuller Co.	LUK		
4.25% due 10/15/28 International Flavors & Fragrances, Inc.		5,250,000	5,085,519
1.23% due 10/01/25 <sup>4</sup> Arsenal AIC Parent LLC		4,911,000	4,863,381
8.00% due 10/01/30 <sup>4</sup>		3,800,000	4,055,322
Compass Minerals International, Inc.  8.00% due 07/01/30 <sup>4</sup>		2,090,000	2,159,263
Dow Chemical Co.			
6.90% due 05/15/53 Ingevity Corp.		1,950,000	2,097,725
3.88% due 11/01/28 <sup>4</sup> Mirabela Nickel Ltd.		1,000,000	953,684
due 06/24/19 <sup>†††</sup> ,3,8		1,885,418	9,427
Total Basic Materials Utilities - 1.3%			114,176,344
PacifiCorp			
7.38% due 09/15/55 <sup>7</sup> Algonquin Power & Utilities Corp.		16,200,000	16,840,878
5.37% due 06/15/26 ContourGlobal Power Holdings S.A.		12,300,000	12,365,491
5.00% due 02/28/30 <sup>4</sup>	EUR	5,900,000	7,003,052
6.75% due 02/28/30 <sup>4</sup> Terraform Global Operating, LP		4,800,000	4,945,728
6.13% due 03/01/26 <sup>4</sup>		10,178,000	10,116,438
AES Corp. 3.95% due 07/15/30 <sup>4</sup>		7,554,000	7,181,790
2.45% due 01/15/31		2,426,000	2,120,914
Alexander Funding Trust II  7.47% due 07/31/28 <sup>4</sup>		7,750,000	8,287,747
NRG Energy, Inc. 7.00% due 03/15/33 <sup>4</sup>		6,950,000	7.639.090
NextEra Energy Capital Holdings, Inc.		0,930,000	7,628,980
6.38% due 08/15/55 <sup>7</sup> CMS Energy Corp.		6,950,000	7,097,032
6.50% due 06/01/55 <sup>7</sup>		6,710,000	6,726,057
Exelon Corp. 6.50% due 03/15/55 <sup>7</sup>		6,415,000	6,525,118
Venture Global Plaquemines LNG LLC			
7.50% due 05/01/33 <sup>4</sup> Southern Co.		5,640,000	6,039,442
3.75% due 09/15/51 <sup>7</sup>		1,950,000	1,923,131
Total Utilities Technology - 1.1%			104,801,798
TeamSystem S.p.A. due 07/01/32 <sup>4</sup>	ELID	17 700 000	20.922.690
Qorvo, Inc.	EUR	17,700,000	20,833,680
3.38% due 04/01/31 <sup>4</sup> 4.38% due 10/15/29		9,225,000 7,833,000	8,318,748 7,602,042
TeamSystem SpA			
6.03% (3 Month EURIBOR + 3.75%, Rate Floor: 0.00%) due $02/15/28^{\circ}$ 5.78% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due $07/31/31^{\circ}$ ,4	EUR EUR	11,750,000 350,000	13,843,073 412,980
Xerox Corp.	EUR		
10.25% due 10/15/30 <sup>4</sup> Dye & Durham Ltd.		8,800,000	9,213,113
8.63% due 04/15/29 <sup>4</sup>		7,338,000	7,679,797
Capstone Borrower, Inc. 8.00% due 06/15/30 <sup>4</sup>		5,325,000	5,550,952
Playtika Holding Corp.			
4.25% due 03/15/29 <sup>4</sup> Cloud Software Group, Inc.		6,075,000	5,513,123
6.50% due 03/31/29 <sup>4</sup> Fair Isaac Corp.		5,300,000	5,349,359
6.00% due 05/15/33 <sup>4</sup>		3,615,000	3,648,134
5.25% due 05/15/26 <sup>4</sup> Central Parent LLC / CDK Global III LLC / CDK Financing Company Inc.		1,375,000	1,375,701
Central Parent LLC / CDK Global II LLC / CDK Financing Company, Inc.  8.00% due 06/15/29 <sup>4</sup>		3,050,000	2,522,034
SS&C Technologies, Inc.			
5.50% due 09/30/27 <sup>4</sup> NCR Voyix Corp.		1,570,000	1,571,377
5.13% due 04/15/29 <sup>4</sup> MSCI, Inc.		936,000	921,901
3.88% due 02/15/31 <sup>4</sup>		883,000	832,590
Total Technology Total Corporate Bonds			95,188,604
(Cost \$2,469,980,174)			2,409,801,239

Value
28,610,868
20,010,000
20,263,207
20,203,207
19,965,536
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19,356,783
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10,057,875
8,793,755
18,601,943
18,149,519
10,130,127
7,774,284
16,552,614
10,440,723
3,483,399
1,178,405
1,176,166
8,105,386
8,041,648
13,970,163
1,936,565
0.602.160
8,693,169
5,640,870
1,159,784
15,490,291
13,470,291
15,252,061
13,232,001
9,775,480
4,122,190

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)		,	, , , , ,
Consumer, Cyclical - 6.1% (continued)			
Grant Thornton Advisors LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/02/31		7,519,524 \$	7,506,365
7.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 05/30/31 PHM Group Holding OY		6,000,000	6,006,000
5.72% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/25/32	EUR	10,000,000	11,683,200
Drive Bideo B.V.	Dore	10,000,000	11,000,200
6.36% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/23/31 <sup>†††</sup>	EUR	8,800,000	10,393,497
First Brands Group LLC		*,***,***	,,,
9.54% (3 Month Term SOFR + 5.00%, Rate Floor: 6.00%) due 03/30/27		10,838,561	10,209,310
Rent-A-Center, Inc.			
7.03% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due $02/17/28^{\dagger\dagger\dagger}$		9,651,361	9,675,490
Eagle Bidco Ltd.			
5.18% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 03/20/28	EUR	8,000,000	9,361,923
Belron Finance US LLC 7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 10/16/31		8,624,825	8,654,839
Oil Changer Holding Corp.		0,024,023	0,034,039
11.15% ((1 Month Term SOFR + 6.75%) and (6 Month Term SOFR + 6.75%), Rate Floor: 7.75%) due 02/08/27 <sup>†††</sup>		8,627,678	8,627,678
Holding Socotec SAS		0,027,070	0,027,070
8.04% (3 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 06/30/28		8,563,500	8,570,608
The Facilities Group			
10.18% ((3 Month Term SOFR + 5.75%) and (6 Month Term SOFR + 5.75%), Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>		8,265,792	8,154,675
NFM & J LLC			
10.09% (6 Month Term SOFR + 5.75%, Rate Floor: 6.75%) due 11/30/27 <sup>†††</sup>		8,131,373	8,022,063
PCI Gaming Authority, Inc.			
6.33% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 07/18/31		7,128,000	7,121,086
Scientific Games Corp.		6.052.712	C 042 C04
7.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 04/04/29 Entain Holdings (Gibraltar) Ltd.		6,952,712	6,943,604
5.29% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 06/30/28	EUR	5,450,000	6,432,130
Apro LLC		-,,	*, =, *
8.06% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 07/09/31		6,302,375	6,273,510
Shaw Development LLC			
10.28% (3 Month Term SOFR + 6.00%, Rate Floor: 6.00%) due 10/30/29 <sup>†††</sup>		6,088,883	5,709,419
Elvis UK HoldCo Ltd.			
5.66% (3 Month EURIBOR + 3.43%, Rate Floor: 3.43%) due 10/19/28	EUR	4,650,000	5,471,474
Tripadvisor, Inc. 7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/08/31		5,472,431	5,451,909
7.0876 (1 Month Term SOTK + 2.7576, Rate Ploof. 2.7576) due 07/08/51  Blue Ribbon LLC		3,472,431	3,431,909
12.28% (3 Month Term SOFR + 4.00%, Rate Floor: 8.28%) (in-kind rate was 4.00%) due 05/08/28 <sup>9</sup>		5,405,042	5,405,042
12.26 % (3 Month Term SOFK + 4.00%, Rate Proof. 8.26 %) (in-kind rate was 4.00%) due 05/06/28  Arcis Golf LLC		2,702,072	3,703,042
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 11/28/28		4,128,829	4,128,829
7.06% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 11/24/28		1,201,500	1,201,500
Packers Holdings LLC			
7.68% (1 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 03/09/28		9,034,105	4,833,246

Property				
SENDER FLOATING RATE INTERESTS   1.0 2.28% (continued)   CCRR   Parent, Inc.   Consumer, Cyclied - 6.15% (and in term SOFR + 1.50%, Rate Floor: 5.81%) (in-kind rate was 3.00%) due 03/07/30 <sup>1†1,19</sup>   2,464.045   4,682,138   Alterna Mountain Co.   Althoutain Co.   Alt			Face	
Canamarc, Cyclical - 6.19 (continued)   CRP Parent, Inc.			Amount~	Value
CCRP Parent, Inc.	SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
\$\ \text{\$\congregation}\$ (\$\ \$\congrega				
Accurace Corp.  ASI 156 Month Term SOFR +1.50%, Rate Floor: 5.81% (in-kind rate was 3.00%) due 03/07/30 <sup>1+1.19</sup> Alterna Mountain Co.  7.888 158 Month Term SOFR +2.75%, Rate Floor: 2.75%) due 08/17/28  Alterna Mountain Co.  7.888 158 Month Term SOFR +2.75%, Rate Floor: 3.25%) due 02/03/31  BUR 3.55,000  A 1818,022  Tacala Investment Corp.  7.838 9/4 Month Term SOFR +3.50%, Rate Floor: 4.25%) due 01/31/31  Sarbeau Corp.  7.838 9/4 Month Term SOFR +3.50%, Rate Floor: 4.25%) due 01/31/31  Sarbeau Corp.  8.738 9/4 Month Term SOFR +3.50%, Rate Floor: 4.25%) due 01/31/31  Sarbeau Corp.  8.738 9/4 Month Term SOFR +3.50%, Rate Floor: 4.25%) due 05/02/32  BUR 3.00,000  8.738 9/4 Month Term SOFR +4.25%, Rate Floor: 4.25%) due 05/02/32  BUR 3.06,624  Cervantes Bideo S.L.U.  5.79% (6 Month Term SOFR +3.50%, Rate Floor: 3.75%) due 10/30/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.79% (6 Month EURIBOR -3.75%), Rate Floor: 3.75%) due 10/30/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.79% (6 Month EURIBOR -3.75%), Rate Floor: 3.50%) due 10/30/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.79% (6 Month Term SOFR +3.50%, Rate Floor: 3.50%) due 10/20/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.78% (3 Month Term SOFR +3.50%, Rate Floor: 3.50%) due 10/20/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.78% (3 Month Term SOFR +3.50%, Rate Floor: 3.50%) due 01/20/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.78% (3 Month Term SOFR +3.50%, Rate Floor: 3.50%) due 01/20/31  BUR 2.800,000  3.297,488  Serce Bideo S.L.U.  5.78% (3 Month Term SOFR +3.50%, Rate Floor: 3.50%) due 01/20/31  BUR 2.800,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  Serce Bideo S.L.U.  5.78% (3 Month Term SOFR +3.50%, Rate Floor: 3.50%) due 01/20/31  BUR 2.800,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488  3.000,000  3.297,488	,			
8.818 (3 Month Term SOFR + 1.50%, Rate Floor: 5.81%) (in-kind rate was 3.00%) due 03/07/30 <sup>11+1.9</sup> Altern Mounth Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/17/28  Furst Furope SA  5.49% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/03/31  EUR 3.550,000  4.181,622  Tacala Investment Corp.  7.83% (4 Month Term SOFR + 5.50%, Rate Floor: 4.25%) due 02/03/31  EUR 3.550,000  3.570,903  3.70,905  Serricha-Mercia Intermediatie Flodeo LIC (Healthchannels)  due 04/03/25 <sup>8</sup> 0.00 Flotels GmbH  6.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32  EUR 3.000,000  3.541,576  Secretariat Advisors LIC  8.30% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32  EUR 3.000,000  3.541,576  Secretariat Advisors LIC  8.30% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31  EUR 2.800,000  3.297,488  Seron BidCo AB  7.66% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31  EUR 2.800,000  3.297,488  Seron BidCo AB  7.66% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/16/28  7.80% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/16/28  7.80% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/16/28  7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31  3.00 (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 04/17/32  7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/17/32  7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/17/32  8.03% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 05/03/29  2.250,000  2.247,188  SHO Holding LCorp.  1.04% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/03/29  1.05% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/03/29  2.250,000  2.247,188  SHO Holding LCorp.  1.04% (4 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/03/29  2.250,000  2.247,188  SHO Holding LCorp.  1.04% (4 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/03/29  2.250,000  2.247,188  SHO Holding LCorp.  1.04% (5 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/03/29  2.250,000  2.250,125  2.250,000  2.250,125  2.250,000  2.250,125  2.250	, ,		12,189,094 \$	4,814,692
Alterna Mountain Co. 7.08% (d Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/17/28 7.08% (d Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/03/31 Parts Europe SA. 5.49% (d Month EURIBOR + 3.25%, Rate Floor: 4.25%) due 01/31/31 S.59% (d Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 01/31/31 S.78% (d Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 01/31/31 S.78% (d Month Term SOFR + 3.25%, Rate Floor: 4.25%) due 01/31/31 S.78% (d Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32 BEUR 8.30% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32 BEUR 8.30% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/24/32 <sup>†††</sup> S.79% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31 BEUR 8.30% (3 Month EURIBOR + 3.75%, Rate Floor: 3.50%) due 11/16/28 Sereta Bide O. MI. 7.88% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/16/28 Ansige Fueren I.LC 7.88% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/22/31 Ansige Fueren I.LC 7.88% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/17/32 BOSING (3 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 04/17/32 BOSING (3 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 04/17/32 BOSING (3 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 04/17/32 BOSING (3 Month Term SOFR + 3.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 6.50%, Rate Floor: 5.25%) due 06/30/29 <sup>††</sup> 8.10% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%				
7.08% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/17/28 PARTS Europe N. S.49% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/03/31 PARTS Europe N. PARTS Europe N. S.49% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/03/31 PARTS Europe N. PARTS Europe			2,464,045	4,682,138
Parts Europe SA         BUR         3,550,000         4,181,622           Lacal Investment Corp.         3,550,000         4,181,622           7,83% (I Month Term SOFR * 3,50%, Rate Floor: 4,25%) due 01/31/31         3,579,03         3,579,03           Scribe-America Intermediate Holdeo LLC (Healthchannels)         4,572,797         3,566,782           One Holdes GmbH         6,25% (3 Month EURIBOR * 4,25%, Rate Floor: 4,25%) due 05/02/32         EUR         3,000,000         3,541,576           Scriber And Scriber And Floor Scriber And Scriber A			4.414.219	4 420 771
S.49% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/03/31   EUR 3,550,000   4,181,622   Tacalia Investment Corp.   3,557,903   3,570,961   Scrie-America Intermediate Holdoc LLC (Healthchannels)   4,572,797   3,566,782   due 04/03/25   4,572,797   3,566,782   due 04/03/25   EUR 3,000,000   3,541,576   6,25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32   EUR 3,000,000   3,541,576   5,25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32   EUR 3,000,000   3,541,576   5,25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 02/24/32   EUR 3,000,000   3,541,576   5,279% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31   EUR 2,800,000   3,297,488   5,279% (5 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31   EUR 2,800,000   3,297,488   5,279% (3 Month EURIBOR + 3.75%, Rate Floor: 3.50%) due 11/16/28   2,284,963   2,984,963			4,414,218	4,430,771
Tacala Investment Corp.   3,557,903   3,570,905   Srib-Namerica Intermediate Holdco LLC (Healthchannels)   4,572,797   3,566,782   4,572,797   3,566,782   3,660		ELID	2 550 000	4 191 622
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 4.25%) due 01/3/31 Scriechamerica Intermediate Holdeo LLC (Healthchannels)  due 04/03/25\bgg 45, 2797 3.566,782 One Hotels GmbH 6.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32 EUR 3.000,000 3.541,576 Secretariat Advisors LLC 8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/24/32\bgg 17 Secretariat Advisors LLC 8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 3.75%) due 10/30/31 EUR 8.39% (3 Month Term SOFR + 4.25%, Rate Floor: 3.75%) due 10/30/31 EUR 8.29% (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28 EVENT BORG (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31 2.76% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 04/17/32 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\bg 2.50,000 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\bg 2.50,000 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\bg 2.50,000 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\bg 2.50,000 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\bg 2.50,000 EVENT BORG (3 Month Term SOFR + 3.50%, Rate Floor: 5.95%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.50%, Rate Floor: 5.90%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.50%, Rate Floor: 5.90%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.90%, Rate Floor: 5.90%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.90%, Rate Floor: 5.90%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.90%, Rate Floor: 5.90%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.00%, Rate Floor: 5.90%) due 06/03/29\bg 2.50,000 EVENT BORG (4 Month Term SOFR + 3.00%, Rate Floor: 5.90		ECK	3,330,000	4,101,022
ScribeAmerica Intermediate Holdeo LLC (Healthchannels)			3 557 903	3 570 961
One Hotels GmbH         EUR         3,00,000         3,541,576           6.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32         EUR         3,00,000         3,541,576           Secretariat Advisors LLC         3,364,624         3,364,624         3,364,624           Cervantes Bideo S.L.U.         5.79% (6 Month EURIBOR + 3.25%, Rate Floor: 3.75%) due 10/30/31         EUR         2,800,000         3,297,488           Sceren BidCo AB         2,984,963         2,993,172           AmSpec Parent LLC         2,210,000         2,218,288           due 1/2/2/31         303,333         304,471           ATG Entertainment         303,333         304,471           ATG Entertainment         2,500,000         2,503,125           Longwise (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32         2,500,000         2,503,125           Congrues Group LLC         2         2,500,000         2,503,125           10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\$         2,855,912         2,460,854           Imagerist Holdings LLC         2,250,000         2,247,188         3HO Holding LCorp.         2,250,000         2,247,188           5 HO Holding LCorp.         1,044,64         4,50%, Rate Floor: 5,50%) due 06/30/29 <sup>†††</sup> 6,324,50         565,544			-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,0,0,000
One Hotels GmbH         EUR         3,00,000         3,541,576           6.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32         EUR         3,00,000         3,541,576           Secretariat Advisors LLC         3,364,624         3,364,624         3,364,624           Cervantes Bideo S.L.U.         5.79% (6 Month EURIBOR + 3.25%, Rate Floor: 3.75%) due 10/30/31         EUR         2,800,000         3,297,488           Sceren BidCo AB         2,984,963         2,993,172           AmSpec Parent LLC         2,210,000         2,218,288           due 1/2/2/31         303,333         304,471           ATG Entertainment         303,333         304,471           ATG Entertainment         2,500,000         2,503,125           Longwise (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32         2,500,000         2,503,125           Congrues Group LLC         2         2,500,000         2,503,125           10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29\$         2,855,912         2,460,854           Imagerist Holdings LLC         2,250,000         2,247,188         3HO Holding LCorp.         2,250,000         2,247,188           5 HO Holding LCorp.         1,044,64         4,50%, Rate Floor: 5,50%) due 06/30/29 <sup>†††</sup> 6,324,50         565,544	due 04/03/25 <sup>8</sup>		4 572 797	3 566 782
6.25% (3 Month EURIBOR + 4.25%, Rate Floor: 4.25%) due 05/02/32  8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/24/32 <sup>†††</sup> 8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 3.75%) due 10/30/31  8.EUR 2,800,000 3,297,488  Seren BidCo AB  7.66% (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28  7.80% (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28  7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31  8.01			1,5 / 2, / > /	3,200,702
8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/24/3 <sup>†††</sup> 8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 3.75%) due 10/30/31  EUR 2.800,000  3.297,488 Seren BidCo AB  7.66% (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28  2.984,963  2.993,172 AmSpec Parent LLC  7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31  303,333  304,471 ATG Entertainment  8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32  2.500,000  2.503,125 Congruex Group LLC  10.93% (3 Month Term SOFR + 3.25%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29 <sup>9</sup> 2.855,912  2.460.854 Imagefirst Holdings LLC  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32  SHOHdling I Corp.  10.94% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 1.04% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 3.170,26  8.83% (3 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 3.21,170,26  2.21,100,26  2.21,100,30  2.247,188 SHOHdling L Corp.  1.05% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 3.187,100  2.187,100  2.247,188 SHOHdling I Corp.  3.25% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 3.27% (3 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 3.288,83% (3 Month Term SOFR + 4.90%, Rate Floor: 3.50%) due 06/30/29 <sup>†††</sup> 3.2993,172  2.250,000  2.247,188 SHOHdling I Corp.  3.25% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 3.26% (3 Month Term SOFR + 4.90%, Rate Floor: 3.50%) due 06/30/29 <sup>†††</sup> 3.27% (3 Month Term SOFR + 4.90%, Rate Floor: 3.50%) due 06/30/29 <sup>†††</sup> 3.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/23  3.277,026  2.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/23  3.27% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/23  3.27% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/23  3.27% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/23  3.27% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/25  3.		EUR	3,000,000	3,541,576
Cervantes Bideo S.LU.	Secretariat Advisors LLC			
Cervantes Bideo S.LU.	8.30% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/24/32 <sup>†††</sup>		3,364,624	3,364,624
Seren BidCo AB         2,984,963         2,984,963         2,993,172           AmSpec Parent LLC         2,210,000         2,218,288         303,333         304,471           AmSpec Parent LLC         303,333         304,71         303,333         304,71           ATG Entertainment         303,333         304,71         304,71         305,303         304,71           8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32         2,500,000         2,503,025         200,002         2,503,025           Congruex Croup LLC         2         2,855,912         2,460,854           ImageFirst Holdings LLC         2,250,000         2,247,188           5HO Holding I Corp.         2,250,000         2,247,188           8HO Holding I Corp.         1,684,871         1,672,164           5,72% (1 Month Term SOFR + 4,50%, Rate Floor: 7,50%) due 06/30/29 <sup>††</sup> 632,459         55,664           American Auto Auction Group LLC         8,385 (3 Month Term SOFR + 4,50%, Rate Floor: 3,50%) due 07/02/31         1,791,485         1,791,485         1,780,288           Student Transportation Of America Holdings, Inc.         1,773,333         1,776,100         1,773,333         1,776,100         1,778,00         1,778,333         1,776,100         1,684,871         1,778,100         1,778,100         1,778,100 <td></td> <td></td> <td>- 7 7-</td> <td>- ) )-</td>			- 7 7-	- ) )-
7.66% (3 Month Term SOFR + 3.40%, Rate Floor: 3.90%) due 11/16/28  AmSpec Parent LLC  7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31  ATG Entertainment  8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32  2.500,000  2.503,125  Congruex Group LLC  10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29 <sup>9</sup> 2.855,912  2.460,854  Imagefirst Holdings LLC  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32  2.250,000  2.247,188  SHO Holding I Corp.  10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 1.94% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 8.33% (3 Month Term SOFR + 4.50%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 8.33% (3 Month Term SOFR + 4.50%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 7.33% (1 Month Term SOFR + 4.50%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 8.33% (3 Month Term SOFR + 3.00%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31  1.770,26  Ealer Tire LLC  7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31  1.770,26  Ealer Tire LLC  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.50%) due 06/10/22  1.75% (3 Month Term SOFR + 3.25%, Rate Floor: 3.50%) due 06/10/23  1.770,26  Ealer Tire LLC  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.50%) due 06/10/23  1.770,26  Ealer Tire LLC  1.75% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 06/10/25  1.75% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1.343,594  1.166% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> The Sapphire Bideo B.V.	5.79% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 10/30/31	EUR	2,800,000	3,297,488
AmSpec Parent LLC         7.8% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31         2,210,000         2,218,288           due 12/22/31         303,333         304,471           ATG Eintertainment         8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32         2,500,000         2,503,125           Congruex Group LLC         2,855,912         2,460,854           Inagefirst Holdings LLC         2,250,000         2,247,188           5 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32         2,250,000         2,247,188           8HO Holding I Corp.         1,684,871         1,672,164           5 7.22% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 632,459         556,564           American Auto Auction Group LLC         2,160,563         2,177,026           8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459         556,564           American Auto Auction Group LLC         2,160,563         2,177,026           8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 3.50%) due 06/30/29 <sup>†††</sup> 1,791,485         1,780,288           Student Transportation Of America Holdings, Inc.         1,791,485         1,780,288           Tuest To America Holdings, Inc.         1,773,333         1,776,100           Checkers Holdings, Inc.         1,343,594				
7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/22/31       2,210,000       2,218,288 due 12/22/31       303,333       304,471         ATG Entertainment       8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32       2,500,000       2,503,125         Congruex Group LLC       2,855,912       2,855,912       2,460,854         Imagefirst Holdings LLC       2,250,000       2,247,188         SHO Holding I Corp.       2,250,000       2,247,188         SHO Holding I Corp.       1,684,871       1,684,871       1,672,164         5.72% (1 Month Term SOFR + 4.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 632,459       556,564         American Auto Autoin Group LLC       2,169,563       2,177,026         8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32       2,169,563       2,177,026         Dealer Tire LLC       7.33% (1 Month Term SOFR + 4.50%, Rate Floor: 3.50%) due 07/02/31       1,791,485       1,780,288         Student Transportation Of America Holdings, Inc.       1,773,333       1,776,100         Checkers Holdings, Inc.       1,773,333       1,776,100         13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††</sup> 1,343,594       1,343,594         11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753       185,753			2,984,963	2,993,172
due 12/22/31       303,333       304,471         ATG Entertainment       8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32       2,500,000       2,503,125         Congruex Group LLC       10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/299       2,855,912       2,460,854         Imagefirst Holdings LLC       2,250,000       2,247,188         SHO Holding L Corp.       5.75% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32       2,250,000       2,247,188         SHO Holding I Corp.       10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 5.50%) due 06/30/29 <sup>†††</sup> 1,684,871       1,672,164         5.72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459       556,564         American Auto Auction Group LLC       8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32       2,169,563       2,177,026         Dealer Tire LLC       7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31       1,791,485       1,791,485       1,780,288         Student Transportation Of America Holdings, Inc.       1       1,773,333       1,776,100       1,773,333       1,776,100         Checkers Holdings, Inc.       1       1,343,594       1,343,594       1,343,594         11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 1,85,753       185,753       185,75			2 21 0 000	2 210 200
### ATG Entertainment  ### 8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32  ### 10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/299  ### 10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/299  ### 2,250,000  #				
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 04/17/32  2,500,000  2,503,125  Congruex Group LLC  10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29  2,855,912  2,855,912  2,860,854  Emagefirst Holdings LLC  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32  2,250,000  2,247,188  SHO Holding I Corp.  10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 5,72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 8.83% (3 Month Term SOFR + 4.90%, Rate Floor: 4.50%) due 06/30/29 <sup>†††</sup> 8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32  2,169,563  2,177,026  Ealer Tire LLC  7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31  1,791,485  1,780,288  Student Transportation Of America Holdings, Inc.  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1,343,594  1,343,594  1,343,594  1,343,594  1,345,593  TMF Sapphire Bideo B.V.			303,333	304,4/1
Congruex Group LLC   10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29   2,855,912   2,460,854   Imagefirst Holdings LLC   2,250,000   2,247,188   2,250,000   2,247,189   2,250,000   2,247,189   2,250,0			2 500 000	2 503 125
10.93% (3 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 5.00%) due 05/03/29 <sup>9</sup> 2,855,912 2,460,854  Imagefirst Holdings LLC 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32 2,247,188  SHO Holding I Corp. 10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 5.72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459 556,564  American Auto Auction Group LLC 8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32 2,169,563 2,177,026  Dealer Tire LLC 7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31 1,780,288  Student Transportation Of America Holdings, Inc. 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32 Checkers Holdings, Inc. 13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1,343,594 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753  TMF Sapphire Bidco B.V.			2,300,000	2,303,123
Imagefirst Holdings LLC       7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/07/32       2,250,000       2,247,188         SHO Holding I Corp.       1.094% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 1,684,871       1,672,164         5.72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459       556,564         American Auto Auction Group LLC       2,169,563       2,177,026         8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32       2,169,563       2,177,026         Dealer Tire LLC       7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31       1,791,485       1,780,288         Student Transportation Of America Holdings, Inc.       1,773,333       1,776,100         Checkers Holdings, Inc.       1,773,333       1,776,100         Checkers Holdings, Inc.       1,343,594       1,343,594         11.66% (6 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1,343,594       1,343,594         11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753       185,753         TMF Sapphire Bideo B.V.       185,753       185,753			2 855 012	2.460.854
7.57% (3 Month Term SOFR + 3.25%, Rate Flor: 3.25%) due 03/07/32  2,250,000  2,247,188 SHO Holding I Corp.  10.94% (1 Month Term SOFR + 6.50%, Rate Flor: 7.50%) due 06/30/29 <sup>†††</sup> 1,684,871  1,672,164  5.72% (1 Month Term SOFR + 4.90%, Rate Flor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459  556,564 American Auto Auction Group LLC  8.83% (3 Month Term SOFR + 4.50%, Rate Flor: 4.50%) due 05/22/32  Dealer Tire LLC  7.33% (1 Month Term SOFR + 3.00%, Rate Flor: 3.50%) due 07/02/31  1,791,485  1,780,288 Student Transportation Of America Holdings, Inc.  7.57% (3 Month Term SOFR + 3.25%, Rate Flor: 3.25%) due 06/10/32  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Flor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Flor: 7.00%) due 06/16/27 <sup>†††</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Flor: 7.00%) due 06/16/27 <sup>†††</sup> 11.66% (8 Month Term SOFR + 7.00%, Rate Flor: 7.00%) due 06/16/27 <sup>†††</sup> 11.66% (8 Month Term SOFR + 7.00%, Rate Flor: 7.00%) due 06/16/27 <sup>†††</sup> 11.56% (8 Month Term SOFR + 7.00%, Rate Flor: 7.00%) due 06/16/27 <sup>†††</sup> 11.56% (8 Month Term SOFR + 7.00%, Rate Flor: 7.00%) due 06/16/27 <sup>†††</sup>			2,633,912	2,400,034
SHO Holding I Corp.  10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 1,684,871 1,672,164  5.72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459 556,564  American Auto Auction Group LLC  8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32 2,177,026  Dealer Tire LLC  7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31 1,791,485 1,780,288  Student Transportation Of America Holdings, Inc.  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32 1,776,100  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1,343,594 1,343,594  11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753  TMF Sapphire Bideo B.V.	č č		2 250 000	2 247 199
10.94% (1 Month Term SOFR + 6.50%, Rate Floor: 7.50%) due 06/30/29 <sup>†††</sup> 1,684,871 1,672,164 5.72% (1 Month Term SOFR + 4.90%, Rate Floor: 5.90%) due 06/30/29 <sup>†††</sup> 632,459 556,564  American Auto Auction Group LLC  8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32 2,169,563 2,177,026  Dealer Tire LLC  7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31 1,791,485 1,780,288  Student Transportation Of America Holdings, Inc.  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32 1,776,100  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1,343,594 1,343,594  11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753  TMF Sapphire Bidco B.V.			2,230,000	2,247,100
5.72% (1 Month Term SOFR + 4.90%, Rate Flor: 5.90%) due 06/30/29 <sup>†††</sup> 8.83% (3 Month Term SOFR + 4.50%, Rate Flor: 4.50%) due 05/22/32  2,169,563  2,177,026  2,169,563  2,177,			1 694 971	1 672 164
American Auto Auction Group LLC  8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32  2,169,563  2,177,026  Dealer Tire LLC  7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31  Student Transportation Of America Holdings, Inc.  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753  TMF Sapphire Bidco B.V.				
8.83% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 05/22/32  Dealer Tire LLC 7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31  Student Transportation Of America Holdings, Inc. 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32  Checkers Holdings, Inc. 13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753  TMF Sapphire Bidco B.V.			632,459	556,564
Dealer Tire LLC 7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31 1,780,288 Student Transportation Of America Holdings, Inc. 7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32 1,776,100 Checkers Holdings, Inc. 13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753 TMF Sapphire Bideo B.V.	•		2 160 562	2 177 026
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/02/31  1,780,288  Student Transportation Of America Holdings, Inc.  7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> TMF Sapphire Bideo B.V.			2,109,303	2,177,020
Student Transportation Of America Holdings, Inc.         7.57% (3 Month Term SOFR + 3.25%, Rate Flor: 3.25%) due 06/10/32       1,773,333       1,776,100         Checkers Holdings, Inc.         13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 1,343,594       1,343,594         11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753       185,753         TMF Sapphire Bidco B.V.			1 791 485	1 780 288
7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/10/32  Checkers Holdings, Inc.  13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753  TMF Sapphire Bidco B.V.			1,771,103	1,700,200
13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753 TMF Sapphire Bideo B.V.			1,773,333	1,776,100
11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753 185,753 TMF Sapphire Bideo B.V.	Checkers Holdings, Inc.			
11.66% (6 Month Term SOFR + 7.00%, Rate Floor: 7.00%) due 06/16/27 <sup>†††</sup> 185,753 185,753 TMF Sapphire Bideo B.V.	13.66% (3 Month Term SOFR + 3.00%, Rate Floor: 7.66%) (in-kind rate was 6.00%) due 06/16/28 <sup>†††,9</sup>		1,343,594	1,343,594
TMF Sapphire Bidco B.V.			, ,	
			100,700	103,733
			572,125	573,023

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
Consumer, Cyclical - 6.1% (continued)			
Verisure Holding AB			
4.98% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 03/27/28	EUR	370,000 \$	434,820
WW International, Inc.			
due 04/13/28 <sup>8</sup>		750,000	245,625
Total Consumer, Cyclical			511,482,917
Industrial - 4.4%			
Hunter Douglas, Inc.			
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/32	EUR	16,400,000	19,052,634
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 01/17/32		3,980,000	3,961,772
Total Webhosting Solutions B.V.			
6.43% (1 Month EURIBOR + 4.50%, Rate Floor: 4.50%) due 11/04/31	EUR	18,000,000	21,202,592
Fugue Finance LLC			
7.58% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 01/09/32		17,485,926	17,580,699
due 01/09/32		3,220,000	3,237,452
Michael Baker International LLC			
8.28% (3 Month Term SOFR + 4.00%, Rate Floor: 4.75%) due 12/01/28		17,989,899	18,057,362
Capstone Acquisition Holdings, Inc.			
8.93% (1 Month Term SOFR + 4.50%, Rate Floor: 5.50%) due $11/12/29^{\dagger\dagger\dagger}$		17,683,580	17,597,978
Merlin Buyer, Inc.			
8.30% (3 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 12/14/28		9,066,083	8,990,563
9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 5.25%) due 12/14/28		8,203,141	8,141,617
Quikrete Holdings, Inc.			
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 04/14/31		7,654,036	7,637,044
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 02/10/32		7,640,850	7,627,479
Atlantic Aviation			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 09/23/31		12,943,016	12,909,623
Hobbs & Associates LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 07/23/31		11,492,734	11,474,805
DXP Enterprises, Inc.		44.040.000	44 400 000
8.08% (1 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 10/11/30		11,040,238	11,102,395
FCG Acquisitions, Inc.		10.002.022	10.001.024
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 03/31/28		10,982,823	10,981,834
Red SPV LLC		10.250.000	10 224 275
6.56% (1 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 03/06/32 Dispatch Terra Acquisition LLC		10,250,000	10,224,375
8.70% (3 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 03/27/28		9.981.292	9,774,579
Engineered Machinery Holdings, Inc.		9,901,292	3,114,313
	ELID	0.000.000	0.405.051
5.98% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 05/21/28 <sup>†††</sup>	EUR	8,000,000	9,425,071
Talbot Participation SAS	EUR	7.750.000	0.124.976
due 06/27/32	EUR	7,750,000	9,124,876
Inspired Finco Holdings, Ltd. 5.18% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/28/31	EUR	5,385,185	6,314,586
3.18% (6 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/28/31 due 02/05/31	EUR	1,543,210	1,809,544
5.18% (1 Week EURIBOR + 3.25%, Rate Floor: 3.25%) due 02/05/31	EUR	771,605	904,772
5.10/0 (1 WEEK LOKIDOK + 5.25/6, Rate Floor, 5.25/6) due 02/05/51	EUR	//1,003	904,772

		Face	
<b>↓↓</b> ∧		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,0</sup> - 22.8% (continued)			
Industrial - 4.4% (continued)			
Aegion Corp.		9. 600 <b>272</b>	0.617.003
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 05/17/28 Boluda Towage S.L.		8,600,272 \$	8,617,903
5.54% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 01/31/30	EUR	7,215,385	8,519,986
Foundation Building Materials Holding Company LLC	EUR	7,213,383	8,319,980
8.28% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 01/29/31		8.097,500	7,912,391
DG Investment Intermediate Holdings 2, Inc.		8,097,300	7,912,391
7.94% (1 Month Term SOFR + 3.86%, Rate Floor: 4.61%) due 03/31/28		7,196,372	7,189,103
Valcour Packaging LLC		7,170,372	7,107,103
č č		4 2 4 2 5 0 0	2 (49 (25
8.18% (1 Month Term SOFR + 1.50%, Rate Floor: 5.93%) (in-kind rate was 2.25%) due 10/04/28 <sup>9</sup> 9.56% (1 Month Term SOFR + 5.25%, Rate Floor: 5.25%) due 10/04/28		4,242,599 3,454,560	3,648,635 3,461,469
Integrated Power Services Holdings, Inc.		3,434,300	3,401,409
E 7			
8.94% (1 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 11/22/28 <sup>†††</sup>		6,521,026	6,505,202
Infragroup			6.000.00
due 09/27/30	EUR	5,350,000	6,298,541
Climater Bidco II	EID	5 250 000	( 1 ( 0 7 4 0
6.38% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/32	EUR	5,250,000	6,169,740
PointClickCare Technologies, Inc.		6 120 454	C 120 C11
7.42% (6 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 11/03/31		6,120,454	6,139,611
Apave S.A. 5.24% (1 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 12/09/31	EUR	4,850,000	5,709,207
Vista Management Holding, Inc.	EUK	4,830,000	3,709,207
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/26/31		5,675,000	5,684,477
Savage Enterprises LLC		3,073,000	3,004,477
due 09/15/28		5,550,497	5,562,486
Cognita Ltd.		3,330,471	3,302,400
8.29% (6 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 10/27/31		3,159,145	3,177,563
6.10% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 04/25/29	EUR	1,450,000	1,709,268
Anchor Packaging LLC	Eon	1,120,000	1,700,200
7.56% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/18/29		4,643,100	4,665,155
NA Rail HoldCo LLC		.,	1,000,000
7.31% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 02/26/32		4,350,000	4,356,786
United Airlines, Inc.		77	,,
6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 02/22/31		4,350,707	4,352,534
Mauser Packaging Solutions Holding Co.		· · ·	
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/15/27		4,263,606	4,260,962
ASP Dream Acquisiton Co. LLC			
8.68% (1 Month Term SOFR + 4.25%, Rate Floor: 5.00%) due 12/15/28		4,388,689	4,235,085
Mannington Mills, Inc.			
9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 03/07/32		3,970,000	3,885,638
MI Windows And Doors LLC			
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/28/31		3,565,179	3,569,421

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
Industrial - 4.4% (continued)			
EMRLD Borrower, LP			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 08/04/31		2,084,250 \$	2,079,435
6.83% (3 Month Term SOFR + 2.50%, Rate Floor: 2.50%) due 05/31/30		1,252,137	1,250,396
Artera Services LLC			
8.80% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/15/31		3,575,418	2,981,398
Cube A&D Buyer, Inc.			
7.52% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/17/31		2,775,000	2,786,266
Brown Group Holding LLC			
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31		1,385,680	1,386,650
6.81% (3 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 07/01/31		1,240,641	1,241,906
Albion Financing 3 SARL			
7.32% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 08/16/29		1,359,319	1,360,176
due 05/24/31		1,150,000	1,150,725
Quimper AB			
due 03/25/30	EUR	2,020,000	2,370,478
ILPEA Parent, Inc.			
8.33% (1 Month Term SOFR + 4.01%, Rate Floor: 4.76%) due 06/22/28		2,047,446	2,041,058
Madison Safety & Flow LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/26/31		1,513,873	1,515,766
White Cap Supply Holdings LLC		,, ,,,,,,	, ,
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/19/29		1,293,500	1,284,445
Service Logic Acquisition, Inc.		, ,	, , , ,
7.28% (3 Month Term SOFR + 3.00%, Rate Floor: 3.75%) due 10/29/27		1,243,750	1,243,750
Air Canada		1,243,730	1,243,730
6.32% (1 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 03/21/31		987,500	987,194
API Heat Transfer Thermasys Corp.		987,300	707,174
		102.201	102.201
12.58% (3 Month Term SOFR + 8.00%, Rate Floor: 11.00%) due 11/12/27 <sup>†††</sup>		482,304	482,304
9.58% (3 Month Term SOFR + 5.00%, Rate Floor: 8.00%) due 11/10/27 <sup>†††</sup>		279,150	279,150
Beacon Roofing Supply, Inc.			
7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 04/23/32		604,444	608,047
Pro Mach Group, Inc.			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 3.75%) due 08/31/28		598,500	599,523
LBM Acquisition LLC			
8.16% (1 Month Term SOFR + 3.75%, Rate Floor: 4.50%) due 06/06/31		496,241	462,124
Gulfside Supply, Inc.			
7.30% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 06/17/31		363,422	363,876
Total Industrial			369,239,482
Financial - 3.9%			
Cegid Group			
5.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 01/17/30	EUR	10,000,000	11,758,600
5.44% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 07/10/28	EUR	9,725,000	11,439,936
Ardonagh Midco 3 plc			
6.25% (3 Month EURIBOR + 3.63%, Rate Floor: 3.63%) due 02/17/31	EUR	13,600,000	16,012,686
7.04% ((3 Month Term SOFR + 2.75%) and (6 Month Term SOFR + 2.75%), Rate Floor: 2.75%) due 02/15/31		5,655,825	5,606,337
HighTower Holding LLC			
7.26% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 02/03/32		20,879,530	20,810,001
		20,879,530	20,81

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
Financial - 3.9% (continued)			
Higginbotham Insurance Agency, Inc.			
8.83% (1 Month Term SOFR + 4.51%, Rate Floor: 4.51%) due 11/24/28 <sup>†††</sup>		20,671,568 \$	20,538,051
Asurion LLC			
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 09/19/30		15,234,875	14,839,682
8.68% (1 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 08/19/28		3,065,016	3,029,431
due 09/19/30		1,800,000	1,746,900
Cobham Ultra SeniorCo SARL			
8.18% (6 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 08/03/29		11,364,340	11,368,431
6.09% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 08/06/29	EUR	7,000,000	8,187,147
QTS Good News Facility			
7.10% (SOFR + 2.75%, Rate Floor: 0.00%) due $10/09/28^{0,\dagger\uparrow\uparrow}$		19,150,000	19,142,160
Aretec Group, Inc.		,,	,,,
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 08/09/30		16,508,448	16,530,735
Eisner Advisory Group		,,	- 0,000,000
8.33% (1 Month Term SOFR + 4.00%, Rate Floor: 4.50%) due 02/28/31		15,958,112	16,017,955
Cliffwater LLC		- , ,	-,,
9.28% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 03/19/32 <sup>†††</sup>		14,583,450	14,535,751
AqGen Island Holdings, Inc.		14,363,430	14,333,731
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 08/02/28		11,393,656	11,405,505
Nexus Buyer LLC		11,373,030	11,405,505
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 07/31/31		10,602,303	10,631,353
Penta Technologies B.V.		10,002,303	10,051,555
due 06/24/32	EUR	8,050,000	9,478,097
Duff & Phelps	ECR	0,020,000	2,170,027
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 04/09/27		6,064,211	5,882,952
5.98% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 04/09/27	EUR	2,968,750	3,383,913
Galaxy Bidco Ltd.	Lon	2,500,720	2,202,712
6.04% (6 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 12/19/29	EUR	7,500,000	8,859,684
Sandy Bidco B.V.	Lon	7,200,000	0,000,000
6.26% (6 Month EURIBOR + 3.85%, Rate Floor: 3.85%) due 08/17/29	EUR	7,050,000	8,179,761
Ouimper AB	Lon	7,020,000	0,177,701
6.08% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 03/31/30	EUR	5,600,000	6,571,621
CFC USA 2025 LLC		2,000,000	0,0,0,0=0
due 05/29/32		6,590,000	6,557,050
Pex Holdings LLC		0,000	0,007,000
6.97% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 11/26/31		6,300,000	6,300,000
Cross Financial Corp.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,000,000
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/31/31		5,799,151	5,817,302
Focus Financial Partners LLC			-,,
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/15/31		5,671,500	5,658,059
Tegra118 Wealth Solutions, Inc.		- 7 7	.,,
8.32% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 02/18/27		5,550,622	5,471,970
Orion US FinCo			, . , , , ,
due 05/19/32		4,640,000	4,653,920
Amwins Group, Inc.		, , , , , , , , , , , , , , , , , , , ,	, , , , , ,
6.58% (1 Month Term SOFR + 2.25%, Rate Floor: 3.00%) due 01/30/32		4,278,500	4,279,270
Capstone Borrower, Inc.			, , , , ,
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 06/17/30		3,927,515	3,922,527
Apleona Holding GmbH			
6.39% (6 Month EURIBOR + 3.55%, Rate Floor: 3.55%) due 04/28/28	EUR	3,200,000	3,762,187
, , , , , , , , , , , , , , , , , , ,			, , , , , ,

		Face Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
Financial - 3.9% (continued)			
IMC Global Holdings			
7.81% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/02/32		3,460,000 \$	3,477,300
OEG Borrower LLC		2 10 1 2 2 2	
7.81% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 06/30/31		3,404,275	3,382,998
Apex Group Treasury LLC 7.82% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/19/32		3.169.432	3,155,581
7.82% (1 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 02/19/32  Alter Domus		3,109,432	3,133,361
7.24% (3 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 10/30/31		3,122,264	3,141,716
Worldpay		3,122,201	3,111,710
6.30% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 01/31/31		2,985,019	2,991,228
Saphilux SARL			
due 07/27/28		2,650,000	2,662,137
Orion Advisor Solutions, Inc.			
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 09/24/30		2,382,000	2,393,362
Howden Group Holdings Ltd.	EIID	2 000 000	2.252.620
5.44% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 02/15/31	EUR	2,000,000	2,353,629
Assetmark Financial Holdings, Inc. 7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 09/05/31		2,189,000	2,191,736
Hyperion Refinance SARL		2,107,000	2,171,730
7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 02/15/31		1,836,125	1,840,917
Virtu Financial		,,	,,-
6.83% (1 Month Term SOFR + 2.50%, Rate Floor: 3.00%) due 06/21/31		1,250,000	1,253,125
Total Financial			331,222,703
Technology - 3.5%			
Sitecore Holding III A/S			
11.72% (3 Month Term SOFR + 3.31%, Rate Floor: 5.48%) (in-kind rate was 6.24%) due 03/12/29 <sup>†††,9</sup>		14,862,330	14,759,396
10.64% (3 Month EURIBOR + 3.25%, Rate Floor: 5.38%) (in-kind rate was 5.26%) due 03/12/29 <sup>†††,9</sup>	EUR	10,360,831	12,121,906
Datix Bidco Ltd.			
9.46% (6 Month GBP SONIA + 5.25%, Rate Floor: 5.25%) due 04/30/31 <sup>†††</sup>	GBP	12,072,000	16,458,344
9.54% (6 Month Term SOFR + 5.25%, Rate Floor: 5.75%) due 04/30/31 <sup>†††</sup>		3,430,000	3,406,861
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30 <sup>†††</sup>		567.000	506,453
	CDD	,	
9.56% ((6 Month GBP SONIA + 5.50%) and (6 Month Term SOFR + 5.25%), Rate Floor: 6.00%) due 10/30/30 <sup>†††</sup> DS Admiral Bidco LLC	GBP	81,000	99,309
8.55% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 06/26/31		20,475,542	20,373,165
Visma AS		20,473,342	20,575,105
6.08% (6 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 12/05/28 <sup>†††</sup>	EUR	13.796.596	16,172,966
6.03% (6 Month EURIBOR + 3.70%, Rate Floor: 3.70%) due 12/05/28 <sup>†††</sup>	EUR	2,500,000	2,930,608
Aston FinCo SARL	EUK	2,300,000	2,930,008
8.99% (1 Month GBP SONIA + 4.75%, Rate Floor: 4.75%) due 10/09/26 <sup>†††</sup>	GBP	12.482.275	16,704,942
0.77 /0 (1 MOHIII ODF 30/INIA T 4./376), Rate Floor: 4./376) due 10/09/20	UDr	12,402,273	10,704,942

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS ††, 0 - 22.8% (continued)			
Technology - 3.5% (continued)			
Team.Blue Finco SARL			
5.43% (3 Month EURIBOR + 3.45%, Rate Floor: 3.45%) due 09/30/29	EUR	7,500,000 \$	8,815,769
5.43% (3 Month EURIBOR + 3.45%, Rate Floor: 3.45%) due 03/30/28	EUR	6,506,144	7,647,862
Planview Parent, Inc.			
7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 12/17/27		14,177,435	13,769,834
Precise Midco B.V.			
5.23% (3 Month EURIBOR + 3.25%, Rate Floor: 3.25%) due 11/15/30	EUR	11,400,000	13,374,720
Wrench Group LLC			
8.56% (3 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 10/30/28		12,837,500	12,777,292
Boxer Parent Co., Inc.			
7.33% (3 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 07/30/31		8,648,325	8,588,306
5.51% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 07/30/31	EUR	3,302,887	3,882,059
Polaris Newco LLC		- , ,	-,,
7.68% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 06/04/26 <sup>†††</sup>		10,805,733	10,545,315
5.68% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 06/02/28	EUR	992,268	1,112,526
Zuora, Inc.	EUK	992,208	1,112,320
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 02/17/32		11,475,000	11,412,805
		11,473,000	11,412,603
Kerridge Commercial Systems Bidco Ltd.			
9.47% (3 Month GBP SONIA + 5.25%, Rate Floor: 6.00%) due $09/07/30^{\dagger\dagger\dagger}$	GBP	7,997,768	10,823,706
Kaseya, Inc.			
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 03/22/32		10,623,375	10,659,919
Modena Buyer LLC			
8.78% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 07/01/31		10,567,900	10,158,394
Leia Finco US LLC			
7.46% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 10/09/31		10,039,838	10,043,653
Redhalo Midco Ltd.			
due 03/24/31	EUR	7,500,000	8,807,640
6.11% (6 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 03/24/31	EUR	1,000,000	1,174,352
Indicor LLC			
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 11/22/29	EUR	6,483,709	7,641,045
7.05% (3 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 11/22/29		398,997	397,876
Pushpay USA, Inc.			
8.30% (3 Month Term SOFR + 4.00%, Rate Floor: 4.00%) due 08/15/31		7,606,775	7,644,809
Finastra			
11.43% (6 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29		7,573,137	7,582,604
Gen Digital, Inc.			
6.08% (3 Month Term SOFR + 1.75%, Rate Floor: 1.75%) due 02/13/32		5,700,000	5,687,175
Blackhawk Network Holdings, Inc.			
8.33% (1 Month Term SOFR + 4.00%, Rate Floor: 5.00%) due 03/12/29		4,965,349	4,988,636
E2open LLC			
7.94% (1 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 02/04/28		4,883,996	4,897,964
Azalea TopCo			
7.58% (1 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 04/30/31		3,900,525	3,905,401
Central Parent LLC			
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 07/06/29		1,458,975	1,214,743

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††, 0</sup> - 22.8% (continued)			
Technology - 3.5% (continued)			
Athenahealth Group, Inc.			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 3.25%) due 02/15/29		937,650	\$ 936,187
Cloud Software Group, Inc.			
7.80% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 03/30/29		731,535	732,032
Xerox Corp.			
8.27% ((3 Month Term SOFR + 4.00%) and (6 Month Term SOFR + 4.00%), Rate Floor: 4.50%) due 11/17/29		566,124	545,069
Finastra USA, Inc.			
11.57% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 09/13/29 <sup>†††</sup>		191,758	175,166
Total Technology		,,,,,	 293,476,809
Consumer, Non-cyclical - 3.3%			2,5,1,0,005
Southern Veterinary Partners LLC			
7.53% (3 Month Term SOFR + 3.25%, Rate Floor: 3.25%) due 12/04/31		33,998,478	34,012,078
Women's Care Holdings, Inc.		55,770,170	51,012,070
8.88% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 01/15/28		30,127,151	27,566,343
Nidda Healthcare Holding GmbH		50,127,151	27,500,515
6.05% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 02/21/30	EUR	16,147,239	19,015,048
HAH Group Holding Co. LLC	Eck	10,117,237	17,013,010
9.33% (1 Month Term SOFR + 5.00%, Rate Floor: 5.00%) due 09/24/31		17,206,024	16,662,141
Recess Holdings, Inc.		17,200,024	10,002,141
8.03% (3 Month Term SOFR + 3.75%, Rate Floor: 4.75%) due 02/20/30		16,468,054	16,503,131
Ouirch Foods Holdings LLC		10,100,051	10,505,151
9.57% (3 Month Term SOFR + 5.26%, Rate Floor: 6.00%) due 10/27/27		14,904,589	13,895,846
Domidep		11,701,507	13,073,010
5.95% (1 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 10/30/29	EUR	10,200,000	12,016,965
due 10/30/29	EUR	1,200,000	1,413,761
Rainbow Finco SARL	Eck	1,200,000	1,115,701
8.95% (6 Month GBP SONIA + 4.50%, Rate Floor: 4.50%) due 02/26/29	GBP	9,750,000	13,296,477
LaserAway Intermediate Holdings II LLC	GBI	7,750,000	13,270,177
10.29% (3 Month Term SOFR + 5.75%, Rate Floor: 6.50%) due 10/14/27		12,127,162	11,581,439
Blue Ribbon LLC		12,127,102	11,001,100
10.29% (1 Month Term SOFR + 6.00%, Rate Floor: 6.75%) due 05/08/28		14,466,667	11,054,993
Artisan Newco B.V.		1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	11,00 1,770
6.32% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 03/18/32	EUR	8,825,000	10,403,581
Pacific Dental Services LLC	2011	0,025,000	10,100,001
7.07% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 03/15/31		9,850,126	9,850,126
CHG PPC Parent LLC		>,000,120	>,000,120
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 12/08/28		9,005,673	9,028,188
IVI America LLC		-,,	-,,
8.05% (3 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 04/18/31		6,794,186	6,840,930
due 04/09/31		1,850,000	1,862,728
Eyecare Partners LLC		,,	,,,=0
8.84% (6 Month Term SOFR + 1.00%, Rate Floor: 5.23%) (in-kind rate was 3.61%) due 11/30/28 <sup>9</sup>		7,460,604	5,856,574
9.88% (6 Month Term SOFR + 5.75%, Rate Floor: 5.75%) due 08/31/28		2,100,649	2,132,158
9.88% (6 Would Term SOFK + 5.75%, Rate Floor: 5.75%) due 08/31/28 Gibson Brands, Inc.		2,100,049	4,134,136
9.54% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 08/11/28		8,009,500	7,614,071
7.5770 (3 Monai Teliii 501 K + 3.0076, Rate Floor, 5.7570) tute 00/11/20		0,007,500	7,014,071

		Face	
		Amount~	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
Consumer, Non-cyclical - 3.3% (continued)			
Florida Food Products LLC		0.600.076	5.741.005
9.56% (3 Month Term SOFR + 5.00%, Rate Floor: 5.75%) due 10/18/28 Hanger, Inc.		8,600,876 \$	5,741,085
7.83% (1 Month Term SOFR + 3.50%, Rate Floor: 3.50%) due 10/23/31		5,134,470	5,139,399
7.3570(1 Mohili Harim Sel K + 3.3070, Rate 1 Moh. 3.3070) date 10/23/31		3,134,470	3,139,399
9.05% (3 Month Term SOFR + 4.75%, Rate Floor: 5.50%) due 05/07/32 <sup>†††</sup>		4,791,041	4,767,146
Aenova Holding Gmbh		4,771,041	4,707,140
5.01% (3 Month EURIBOR + 3.00%, Rate Floor: 3.00%) due 08/22/31	EUR	4,000,000	4,670,311
Outcomes Group Holdings, Inc.		,,	, , .
8.08% (1 Month Term SOFR + 3.75%, Rate Floor: 3.75%) due 05/06/31		4,306,582	4,327,210
Skechers			
due 06/25/32		1,940,000	1,949,700
due 06/25/32	EUR	1,600,000	1,881,093
Sazerac Co Inc.		2.450.000	2 445 605
due 06/24/32		3,450,000	3,445,687
Froneri US, Inc. 6.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/30/31		3,192,000	3,154,111
0.24% (6 Month Term SOFR + 2.00%, Rate Floor: 2.50%) due 09/50/51  Resonetics LLC		3,192,000	3,134,111
7.57% (3 Month Term SOFR + 3.25%, Rate Floor: 4.00%) due 06/18/31		2,504,769	2,504,694
Affidea		2,304,707	2,504,074
5.94% (3 Month EURIBOR + 3.75%, Rate Floor: 3.75%) due 07/20/29	EUR	2,000,000	2,355,938
Culligan		_,,,,,,,	_,,,,,,,,,
7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 3.50%) due 07/31/28		2,330,882	2,326,058
Bowtie Germany Bidco GmbH			
5.98% (3 Month EURIBOR + 4.00%, Rate Floor: 4.00%) due 08/01/31	EUR	1,000,000	1,177,403
Medical Solutions Parent Holdings, Inc.			
7.88% (3 Month Term SOFR + 3.50%, Rate Floor: 4.00%) due 11/01/28		2,200,760	1,140,720
Bausch Health Companies, Inc.		40.5.000	176.000
10.56% (1 Month Term SOFR + 6.25%, Rate Floor: 6.25%) due 10/08/30		495,000	476,358
Moran Foods LLC			
11.65% (3 Month Term SOFR + 7.25%, Rate Floor: 8.25%) due 06/30/26 <sup>†††</sup>		1,062,446	303,142
Total Consumer, Non-cyclical			275,966,633
Communications - 0.9%			
Syndigo LLC 0.000/. (2.Morth Town COFD + 4.500/. Petr Floor 5.250/.) doi: 12/15/27		21,870,037	21,911,152
9.09% (3 Month Term SOFR + 4.50%, Rate Floor: 5.25%) due 12/15/27 Speedster Bidco GmbH		21,870,037	21,911,132
5.88% (6 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 12/10/31	EUR	5,700,000	6,716,101
7.55% (3 Month Term SOFR + 3.25%, Rate Floor: 3.75%) due 12/10/31	EUK	5,685,750	5,710,654
FirstDigital Communications LLC		3,003,730	3,710,034
8.69% (3 Month Term SOFR + 4.36%, Rate Floor: 5.11%) due 12/17/26 <sup>†††</sup>		10,365,375	10,201,571
MasOrange Finco Plc		10,303,373	10,201,371
4.81% (6 Month EURIBOR + 2.75%, Rate Floor: 2.75%) due 03/20/31	EUR	5,900,000	6,892,323
Zayo Group Holdings, Inc.		-,,,	0,07=,0=0
7.44% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 03/09/27		6,146,447	5,834,208
Cengage Learning, Inc.			
7.83% ((1 Month Term SOFR + 3.50%) and (3 Month Term SOFR + 3.50%), Rate Floor: 4.50%) due 03/24/31		5,640,282	5,649,081
UFC Holdings LLC			
6.57% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 11/21/31		4,328,250	4,342,447
Xplore, Inc.			
6.09% (3 Month Term SOFR + 1.50%, Rate Floor: 1.50%) due 10/24/31		3,620,762	2,673,317

		Face Amount∼	Value
SENIOR FLOATING RATE INTERESTS <sup>††,◊</sup> - 22.8% (continued)			
Communications - 0.9% (continued)			
Level 3 Financing, Inc.		2 000 000	2 111 220
8.58% (1 Month Term SOFR + 4.25%, Rate Floor: 4.75%) due 03/21/32 Xplore, Inc.		2,090,000	\$ 2,111,339
9.59% (3 Month Term SOFR + 1.50%, Rate Floor: 6.09%) (in-kind rate was 3.50%) due 10/23/29 <sup>9</sup>		1,025,307	968,915
Total Communications		1,025,507	73.011.108
Energy - 0.3%		•	75,011,100
BANGL LLC			
8.79% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/01/29		13,547,730	13,581,599
Par Petroleum LLC		0.002.524	0.566.050
8.01% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 02/28/30		8,883,524	8,766,972
Bip PipeCo Holdings LLC 6.53% (3 Month Term SOFR + 2.25%, Rate Floor: 2.25%) due 12/06/30		3,411,969	3,404,292
Venture Global Calcasieu Pass LLC		2 1 42 251	
7.30% (1 Month Term SOFR + 2.88%, Rate Floor: 3.88%) due 08/19/26		2,143,351	2,139,343
Total Energy Basic Materials - 0.3%		-	27,892,206
Discovery Purchaser Corp.			
8.02% (3 Month Term SOFR + 3.75%, Rate Floor: 4.25%) due 10/04/29		6,331,631	6,317,765
Arsenal AIC Parent LLC			
7.08% (1 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due 08/18/30		6,030,866	6,017,296
Lummus Technology Holdings V LLC 7.33% (1 Month Term SOFR + 3.00%, Rate Floor: 3.00%) due 12/31/29		5,756,500	5,769,567
GrafTech Finance, Inc. 10.32% (1 Month Term SOFR + 6.00%, Rate Floor: 8.00%) due 12/21/29		5,221,215	5,234,269
Eden S.A.S.		5,221,210	3,23 1,207
5.48% (3 Month EURIBOR + 3.50%, Rate Floor: 3.50%) due 06/22/29	EUR	1,500,000	1,768,314
Ecovyst Catalyst Technology			
6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 06/12/31 Schur Flexibles GmbH		390,000	387,005
7.88% (6 Month EURIBOR + 5.50%, Rate Floor: 5.50%) due 09/28/27 <sup>†††</sup>	EUR	787,500	231,945
Total Basic Materials		· · · · · ·	25,726,161
Utilities - 0.1%		· <del>-</del>	
Powergrid Services LLC			
due 03/31/32 <sup>†††</sup>		6,270,059	6,270,059
Total Senior Floating Rate Interests			
(Cost \$1,882,834,768)			1,914,288,078
A CORPORATION OF CONTRACTOR AND THE CONTRACTOR AND			
ASSET-BACKED SECURITIES†† - 20.7%			
Collateralized Loan Obligations - 11.6% Fortress Credit Opportunities IX CLO Ltd.			
2021-9A CR, 7.32% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 10/15/33 <sup>0,4</sup>		35,000,000	35,051,765
2021-9A DR, 8.47% (3 Month Term SOFR + 4.21%, Rate Floor: 3.95%) due 10/15/33 <sup>6,4</sup>		7.750.000	7.711.291
2021-9A A2TR, 6.32% (3 Month Term SOFR + 2.06%, Rate Floor: 1.80%) due 10/15/33 <sup>0,4</sup>		.,,	.,. , .
2021-9A A21K, 0.32% (3 Month Term SOFK + 2.00%, Rate Floor: 1.80%) due 10/15/35		2,950,000	2,960,296
2021-FL3 D, 6.93% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due 11/16/36 <sup>\(\frac{\Quad}{2}\)</sup> .4		36,500,000	36,282,971
2021-FL2 D, 7.23% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/16/38 <sup>0,4</sup>		8,850,000	8,833,195
2021-FL2 D, 7.25% (1 Month Term SOFR + 2.91%, Rate Floor: 2.91%) due 05/10/38 / BXMT Ltd.		0,030,000	0,033,193
2020-FL2 C, 6.33% (1 Month Term SOFR + 2.01%, Rate Floor: 2.01%) due $02/15/38^{0,4}$		15,640,000	15,175,368
2020-FL2 D, 6.63% (1 Month Term SOFR + 2.31%, Rate Floor: 2.31%) due 02/15/38 <sup>0,4</sup>		8,000,000	7,604,328

	Face	•••
44	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)  Collateralized Loan Obligations - 11.6% (continued)		
Palmer Square Loan Funding Ltd.		
2022-1A B, 6.26% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due $04/15/30^{0,4}$	26,200,000 \$	26,258,059
2022-1A C, 6.86% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due $04/15/30^{0.4}$	3,400,000	3,407,026
LoanCore Issuer Ltd.	., .,,	-, -,,-
2021-CRE6 D, 7.28% (1 Month Term SOFR + 2.96%, Rate Floor: 2.85%) due 11/15/38 <sup>0,4</sup>	11,300,000	11,300,489
2021-CRE5 D, 7.43% (1 Month Term SOFR + 3.11%, Rate Floor: 3.11%) due $07/15/36^{\sqrt{4}}$	8,250,000	8,250,280
2022-CRE7 D, 7.40% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due 01/17/37 <sup>0,4</sup>	6,400,000	6,357,482
2021-CRE5 C, 6.78% (1 Month Term SOFR + 2.46%, Rate Floor: 2.46%) due $07/15/36^{\circ,4}$	3,400,000	3,375,962
Fontainbleau Vegas		
9.96% (1 Month Term SOFR + 5.65%, Rate Floor: 1.00%) due 01/31/28 <sup>¢,†††</sup> Cerberus Loan Funding XLVII LLC	26,500,000	26,500,000
2024-3A C, 6.81% (3 Month Term SOFR + 2.55%, Rate Floor: 2.55%) due $07/15/36^{0,4}$	20.150.000	20.149.325
2024-3A D. 8.61% (3 Month Term SOFR + 4.35%, Rate Floor; 4.35%) due $07/15/36^{\circ,4}$	3,900,000	3,898,980
Cerberus Loan Funding XLIV LLC	5,200,000	3,070,700
2024-5A C, 8.46% (3 Month Term SOFR + 4.20%, Rate Floor: 4.20%) due $01/15/36^{\circ,4}$	22,800,000	22,874,551
Cerberus Loan Funding XLII LLC		
2023-3A C, 8.41% (3 Month Term SOFR + 4.15%, Rate Floor: 4.15%) due 09/13/35 <sup>0,4</sup>	21,550,000	21,618,650
FS Rialto Issuer LLC		
2024-FL9 C, 6.96% (1 Month Term SOFR + 2.64%, Rate Floor: 2.65%) due 10/19/39 <sup>0,4</sup>	10,450,000	10,357,737
2025-FL10 C, 6.52% (1 Month Term SOFR + 2.15%, Rate Floor: 2.15%) due 08/19/42 <sup>0,4</sup>	9,800,000	9,609,863
2025-FL10 B, 6.22% (1 Month Term SOFR + 1.85%, Rate Floor: 1.85%) due 08/19/42 <sup>0,4</sup>	1,500,000	1,480,371
BCRED CLO LLC		
2025-1A C, 6.28% (3 Month Term SOFR + 2.00%, Rate Floor: 2.00%) due 04/20/37 <sup>⋄,4</sup> BSPDF Issuer Ltd.	21,000,000	20,982,801
2021-FL1 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/15/36 <sup>¢,4</sup>	19.975.000	19,586,181
2021-FL1 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.75%) due 10/13/36 7 BSPRT Issuer Ltd.	19,973,000	19,380,181
2021-FL6 D, 7.43% (1 Month Term SOFR + 3.11%, Rate Floor: 3.00%) due 03/15/36 <sup>0,4</sup>	18,425,000	17,985,954
2021-FL7 D, 7.18% (1 Month Term SOFR + 2.86%, Rate Floor: 2.86%) due $12/15/38^{0,4}$	1.600.000	1,593,131
Hlend CLO LLC	1,000,000	1,575,151
2025-3A B, 5.97% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due 01/20/37 <sup>0,4</sup> Golub Capital Partners CLO 49M Ltd.	18,400,000	18,441,829
2021-49A D, 8.38% (3 Month Term SOFR + 4.11%, Rate Floor: 4.11%) due 08/26/33 <sup>0,4</sup> Owl Rock CLO I LLC	18,100,000	18,085,678
2024-1A C, 8.57% (3 Month Term SOFR + 4.25%, Rate Floor: 4.25%) due 02/20/36 <sup>0,4</sup> Cerberus Loan Funding XLV LLC	17,250,000	17,316,849
2024-1A C, 7.41% (3 Month Term SOFR + 3.15%, Rate Floor: 3.15%) due 04/15/36 <sup>0,4</sup>	17,150,000	17,170,090
2024-174 C, 7.4170 (5 MIGHAI TEITH SOFK + 5.1570), Rate Floor: 5.1570) due 04/15/50	17,130,000	17,170,090

	Face	
COMPANION OF CAMPANION TO A STATE OF THE STA	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued) Collateralized Loan Obligations - 11.6% (continued)		
Voya CLO Ltd.		
2021-2A CR, 8.12% (3 Month Term SOFR + 3.86%, Rate Floor: 3.60%) due $06/07/30^{0,4}$	16,500,000	\$ 16,683,005
2013-1A INC, due 10/15/30 <sup>4,10</sup>	28,970,307	383,051
RR 39 Ltd.		
2025-39A SUB, due 04/15/38 <sup>4,10</sup>	18,750,000	16,998,188
TRTX Issuer Ltd.		
2025-FL6 B, 6.36% (1 Month Term SOFR + 2.05%, Rate Floor: 2.05%) due 09/18/42 <sup>0,4</sup> Owl Rock CLO VIII LLC	17,100,000	16,868,828
2025-8A CR, 6.68% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due $04/24/37^{0,4}$ Wonder Lake Park CLO Ltd.	16,000,000	15,992,859
2025-1A SUB, due 07/24/38 <sup>4,10,11</sup> STWD Ltd.	18,203,000	15,472,550
2022-FL3 D, 7.05% (30 Day Average SOFR + 2.75%, Rate Floor: 2.75%) due 11/15/38 <sup>0,4</sup>	11,900,000	11,475,782
2021-FL2 D, 7.23% (1 Month Term SOFR + 2.91%, Rate Floor: 2.80%) due 04/18/38 <sup>0</sup> ,4	3,750,000	3,688,848
Ares CLO Ltd.		
2025-77A SUB, due 07/15/39 <sup>†††,4,10,11</sup>	14,970,000	14,336,769
Carlyle Direct Lending CLO LLC		
2024-1A BR, 7.01% (3 Month Term SOFR + 2.75%, Rate Floor: 2.75%) due $07/15/36^{0,4}$ Golub Capital Partners CLO 16M-R3	14,200,000	14,212,198
2025-16A CR3, 6.92% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 08/09/39 <sup>0,4</sup> GoldenTree Loan Management US CLO 1 Ltd.	14,150,000	14,150,000
2024-9A DR, 7.62% (3 Month Term SOFR + 3.35%, Rate Floor: 3.35%) due 04/20/37 <sup>0,4</sup> Ares Direct Lending CLO 2 LLC	13,500,000	13,448,048
2024-2A D, 8.17% (3 Month Term SOFR + 3.90%, Rate Floor: 3.90%) due 10/20/36 <sup>0,4</sup> Owl Rock CLO VII LLC	13,050,000	13,071,837
2025-7A BR, 6.02% (3 Month Term SOFR + 1.70%, Rate Floor: 1.70%) due $04/20/38^{0,4}$ Cerberus Loan Funding XL LLC	12,900,000	12,826,706
2023-1A C, 8.66% (3 Month Term SOFR + 4.40%, Rate Floor: 4.40%) due 03/22/35 <sup>0,4</sup> OWL Rock Clo XXI LLC	12,750,000	12,796,989
2025-21A C, 6.72% (3 Month Term SOFR + 2.40%, Rate Floor: 2.40%) due 07/24/34 <sup>0,4</sup> Owl Rock CLO IX LLC	12,575,000	12,576,362
2024-9A CR, 6.63% (3 Month Term SOFR + 2.30%, Rate Floor: 2.30%) due 11/22/37 <sup>©,4</sup> HPS Private Credit CLO LLC	12,550,000	12,548,884
2025-3A D, due 07/20/37 <sup>0,4</sup>	6,000,000	6,000,000
2025-3A <i>D</i> , due $07/20/37$ 2025-3A <i>C</i> , due $07/20/37^{0,4}$	5,900,000	5,900,000
Neuberger Berman Loan Advisers CLO 32 Ltd.	3,700,000	3,200,000
2021-32A DR, 7.23% (3 Month Term SOFR + 2.96%, Rate Floor: 2.70%) due 01/20/32 <sup>⋄,4</sup> Symphony CLO 48 Ltd.	11,500,000	11,617,918
2025-48A SUB, due 04/20/38 <sup>4,10</sup> Fortress Credit BSL XV Ltd.	12,800,000	11,295,712
2024-2A CR, 6.87% (3 Month Term SOFR + 2.60%, Rate Floor: 2.60%) due 10/18/33 <sup>0,4</sup> KREF Ltd.	11,150,000	11,178,398
2021-FL2 AS, 5.73% (1 Month Term SOFR + 1.41%, Rate Floor: 1.30%) due 02/15/39 <sup>0,4</sup>	11,000,000	10,964,411
2021-FL2 AS, 5.75% (1 Month Term SOFR + 1.41%, Rate Floor: 1.50%) due 02/15/39 Cerberus Loan Funding 50 LLC	11,000,000	10,904,411
2025-1A C. due 07/15/37 <sup>0,4</sup>	10,800,000	10,800,000
Brant Point CLO Ltd.	10,000,000	10,000,000
2025-7A SUB, due 07/25/38 <sup>4,10,11</sup>	12,454,500	10,786,842

	Face Amount∼	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued) Octagon 74 Ltd.		
2025-2A SUB, due 04/22/38 <sup>4,10</sup> Owl Rock CLO XVI LLC	12,750,000 \$	10,272,675
2024-16A C, 7.57% (3 Month Term SOFR + 3.30%, Rate Floor: 3.30%) due 04/20/36 <sup>0,4</sup> Generate CLO 21 Ltd.	10,150,000	10,167,023
2025-21A SUB, due 07/25/38 <sup>4,10,11</sup> THL Credit Lake Shore MM CLO I Ltd.	11,450,000	10,068,672
2021-1A CR, 7.52% (3 Month Term SOFR + 3.26%, Rate Floor: 3.00%) due 04/15/33 <sup>©,4</sup> Regatta 34 Funding Ltd.	9,900,000	9,911,349
2025-3A SUB, due 07/20/38 <sup>4,10</sup> Regatta 33 Funding Ltd.	9,560,000	9,560,000
2025-2A SUB, due 07/25/38 <sup>4,10</sup> BCC Middle Market CLO LLC	9,420,000	9,371,138
2021-1A A1R, 6.02% (3 Month Term SOFR + 1.76%, Rate Floor: 1.50%) due 10/15/33 <sup>0,4</sup> Cerberus Loan Funding XLVI, LP	9,000,000	9,031,277
2024-2A C, 7.31% (3 Month Term SOFR + 3.05%, Rate Floor: 3.05%) due 07/15/36 <sup>0,4</sup>	8,000,000	8,007,798
2024-2A D, 9.21% (3 Month Term SOFR + 4.95%, Rate Floor: 4.95%) due 07/15/36 <sup>0,4</sup> OCP CLO Ltd.	1,000,000	1,000,948
2024-38A SUB, due 01/21/38 <sup>4,10</sup>	8,250,000	6,927,525
2025-23A ER, 9.13% (3 Month Term SOFR + 4.85%, Rate Floor: 4.85%) due 01/17/37 <sup>0,4</sup> GoldenTree Loan Management US CLO 24 Ltd.	1,750,000	1,751,082
2025-24A E, 8.88% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due 10/20/38 <sup>0,4</sup> BSPRT Issuer LLC	8,650,000	8,615,053
2024-FL11 C, 6.96% (1 Month Term SOFR + 2.64%, Rate Floor: 2.64%) due 07/15/39 <sup>0,4</sup> Ballyrock CLO 14 Ltd.	7,825,000	7,765,589
2021-14A SUB, due 07/20/37 <sup>4,10</sup> AGL CLO 35 Ltd.	9,750,000	7,485,660
2024-35A SUB, due 01/21/38 <sup>4</sup> ,10	7,750,000	6,949,115
2024-35A E, 9.42% (3 Month Term SOFR + 5.15%, Rate Floor: 5.15%) due $01/21/38^{0,4}$ ACRE Commercial Mortgage Ltd.	300,000	301,728
2021-FL4 D, 7.53% (1 Month Term SOFR + 3.21%, Rate Floor: 2.60%) due 12/18/37 <sup>0,4</sup> Dryden 37 Senior Loan Fund	7,350,000	7,166,250
2017-37A BR, 5.92% (3 Month Term SOFR + 1.66%, Rate Floor: 1.40%) due 01/15/31 <sup>Q,4</sup>	3,494,745	3,495,737
2017-37A CR, 7.77% (3 Month Term SOFR + 3.51%, Rate Floor: 3.25%) due 01/15/31 <sup>0,4</sup>	3,166,667	3,187,250
2015-37A SUB, due 01/15/31 <sup>4,10</sup> Madison Park Funding LVIII Ltd.	2,838,588	14,827
2024-58A D, 7.93% (3 Month Term SOFR + 3.65%, Rate Floor: 3.65%) due $04/25/37^{0,4}$ Cerberus Loan Funding XXXIII, LP	6,600,000	6,597,188
2021-3A C, 7.32% (3 Month Term SOFR + 3.06%, Rate Floor: 2.80%) due 07/23/33 <sup>0,4</sup> Neuberger Berman CLO 32R Ltd.	5,900,000	5,906,189
2025-32RA C, due 07/20/39 <sup>0,4</sup> LoanCore	5,800,000	5,800,000
2025-CRE8 C, 6.46% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 08/17/42 <sup>0,4</sup> Madison Park Funding LXXI Ltd.	5,750,000	5,690,726
2025-71A E, 9.02% (3 Month Term SOFR + 4.75%, Rate Floor: 4.75%) due 04/23/38 <sup>0,4</sup>	5,500,000	5,495,681

	Face	
	Amount~	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)		
Collateralized Loan Obligations - 11.6% (continued) Cerberus Loan Funding XLVIII LLC		
2024-4A D, 8.11% (3 Month Term SOFR + 3.85%, Rate Floor: 3.85%) due $10/15/36^{\Diamond,4}$ AREIT Ltd.	5,350,000	\$ 5,344,494
2025-CRE10 B, 6.16% (1 Month Term SOFR + 1.84%, Rate Floor: 1.84%) due $01/17/30^{0.4}$ Cerberus Loan Funding XXXV, LP	5,200,000	5,162,983
2021-5A C, 7.12% (3 Month Term SOFR + 2.86%, Rate Floor: 2.60%) due 09/22/33 $^{\Diamond,4}$ Hamlin Park CLO Ltd.	5,150,000	5,158,950
2024-1A SUB, due 10/20/37 <sup>4,10</sup> MidOcean Credit CLO VII	5,550,000	4,990,893
2020-7A CR, 6.72% (3 Month Term SOFR + 2.46%, Rate Floor: 0.00%) due $07/15/29^{\Diamond,4}$ Neuberger Berman Loan Advisers CLO 60 Ltd.	4,796,806	4,796,806
2025-60A SUB, due 04/22/39 <sup>4,10</sup> Neuberger Berman Loan Advisers CLO 40 Ltd.	4,650,000	4,103,520
2021-40A D, 7.27% (3 Month Term SOFR + 3.01%, Rate Floor: 2.75%) due $04/16/33^{0,4}$ Elmwood CLO VI Ltd.	4,050,000	4,086,004
2024-3A ERR, 10.17% (3 Month Term SOFR + 5.90%, Rate Floor: 5.90%) due 07/18/37 <sup>0,4</sup> Neuberger Berman Loan Advisers CLO 57 Ltd.	4,000,000	4,004,618
2024-57A SUB, due 10/24/38 <sup>4,10</sup> Elmwood CLO XI Ltd.	4,250,000	3,749,223
2025-4A ER, 9.02% (3 Month Term SOFR + 4.70%, Rate Floor: 4.70%) due $01/20/38^{0,4}$ Neuberger Berman Loan Advisers CLO 38 Ltd.	3,750,000	3,743,903
2025-38A ER2, 8.87% (3 Month Term SOFR + 4.60%, Rate Floor: 4.60%) due $10/20/36^{\circ,4}$ Wellfleet CLO Ltd.	3,500,000	3,453,556
2021-3A C, 6.77% (3 Month Term SOFR + 2.51%, Rate Floor: 2.25%) due $01/15/35^{0,4}$ PFP Ltd.	3,400,000	3,412,100
2024-11 B, 6.80% (1 Month Term SOFR + 2.49%, Rate Floor: 2.49%) due $09/17/39^{0,4}$	2,239,942	2,229,616
2025-12 B, 6.36% (1 Month Term SOFR + 2.04%, Rate Floor: 2.04%) due 12/18/42 <sup>0,4</sup> Ballyrock CLO 1 Ltd.	1,000,000	997,936
2021-1A DR, 11.27% (3 Month Term SOFR + 7.01%, Rate Floor: 6.75%) due 07/15/32 <sup>0,4</sup> Bayard Park CLO Ltd.	3,150,000	3,152,313
2025-1A SUB, due 07/24/38 <sup>4,10</sup> HGI CRE CLO Ltd.	3,600,000	2,914,358
2021-FL2 D, 6.58% (1 Month Term SOFR + 2.26%, Rate Floor: 2.26%) due 09/17/36 <sup>0,4</sup>	1,600,000	1,595,670
2021-FL2 E, 6.88% (1 Month Term SOFR + 2.56%, Rate Floor: 2.56%) due 09/17/36 <sup>0,4</sup> Ares Direct Lending CLO 1 LLC	1,200,000	1,187,351
2024-1A B, 6.48% (3 Month Term SOFR + 2.20%, Rate Floor: 2.20%) due 04/25/36 <sup>♦,4</sup> Acrec LLC	2,750,000	2,758,704
2025-FL3 C, 6.61% (1 Month Term SOFR + 2.29%, Rate Floor: 2.29%) due 08/18/42 <sup>0,4</sup> BDS Ltd.	2,675,000	2,640,665
2021-FL9 E, 7.03% (1 Month Term SOFR + 2.71%, Rate Floor: 2.60%) due 11/16/38 <sup>0,4</sup> OHA Credit Partners VII Ltd.	2,700,000	2,597,435
2025-7A ER4, 8.82% (3 Month Term SOFR + 4.50%, Rate Floor: 4.50%) due 02/20/38 <sup>0,4</sup> Madison Park Funding LXV Ltd.	2,250,000	2,217,386
2025-65A C, due 07/16/38 <sup>0,4</sup>	2,150,000	2,150,000

	Fac Amoun		Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)			
Collateralized Loan Obligations - 11.6% (continued) Greystone CRE Notes 2025-FL4 LLC			
2025-FL4 AS, 6.45% (1 Month Term SOFR + 2.14%, Rate Floor: 2.14%) due 01/15/43 <sup>0,4</sup> Carlyle US CLO Ltd.	2,050,00	00 \$	2,062,090
2021-2A DR, 11.24% (3 Month Term SOFR + 6.96%, Rate Floor: 6.70%) due 01/25/35 <sup>0,4</sup> BNPP IP CLO Ltd.	1,935,58	0	1,940,428
2014-2A E, 9.79% (3 Month Term SOFR + 5.51%, Rate Floor: 0.00%) due $10/30/25^{0,4}$ Sound Point CLO Ltd.	5,731,98	37	1,521,843
2025-1RA C, 6.42% (3 Month Term SOFR + 2.10%, Rate Floor: 2.10%) due 02/20/38 <sup>0,4</sup> Carlyle Global Market Strategies CLO Ltd.	1,200,00	00	1,205,589
2012-3A SUB, due 01/14/32 <sup>4,10</sup> 2013-3X SUB, due 10/15/30 <sup>10</sup>	6,400,00	-	995,013
Dryden 50 Senior Loan Fund	4,938,32	.6	20,441
2017-50A SUB, due 07/15/30 <sup>4,10</sup> Octagon Loan Funding Ltd.	7,895,00	0	1,014,089
2014-1A SUB, due 11/18/31 <sup>4,10</sup> Great Lakes CLO Ltd.	19,435,73	7	696,223
2014-1A SUB, due 10/15/29 <sup>4,10</sup> AMMC CLO XI Ltd.	1,500,00	0	610,499
2012-11A SUB, due 04/30/31 <sup>4,10</sup> BSPDF Issuer LLC	5,650,00	0	534,953
2025-FL2 AS, 6.25% (1 Month Term SOFR + 1.94%, Rate Floor: 1.94%) due 12/15/42 <sup>0,4</sup> KREF Funding V LLC	500,00	0	501,085
6.17% (1 Month Term SOFR + 1.86%, Rate Floor: 0.00%) due $06/25/26^{\diamondsuit,\dagger\dagger\dagger}$	499,62		497,655
$0.15\%$ due $06/25/26^{\dagger\dagger\dagger,12}$ Wind River CLO Ltd.	1,388,89	16	1
2018-1A ARR, 5.58% (3 Month Term SOFR + 1.31%, Rate Floor: 1.05%) due 07/18/31 <sup>0,4</sup> Dryden 41 Senior Loan Fund	145,39	0	145,385
2015-41A SUB, due 04/15/31 <sup>4,10</sup> Treman Park CLO Ltd.	11,700,00	00	67,851
2015-1A SUB, due 10/20/28 <sup>4,10</sup> Dryden Senior Loan Fund	18,918,01	0	38,786
2015-37X, due 01/15/31 <sup>10</sup> Venture XIII CLO Ltd.	1,897,59	18	9,912
2013-13A SUB, due 09/10/29 <sup>4,10</sup> Babson CLO Ltd.	13,790,00	0	1,379
2014-IA SUB, due 07/20/25 <sup>4,10</sup>	11,900,00	0	1,190
Copper River CLO Ltd. 2007-1A INC, due 01/20/21 <sup>3,10</sup>	8,150,00	0	815
Marathon CLO V Ltd. 2013-5A SUB, due 11/21/27 <sup>4,10</sup>	5,500,00	0	550
Total Collateralized Loan Obligations			972,172,134
Financial - 3.0% Dogwood State Bank			
6.45% due 06/24/32	40,100,00	0	40,100,000
Thunderbird A	24.000.00	.0	21.042.520
5.50% due 03/01/37 <sup>†††</sup> Lightning A	34,800,00		31,942,730
5.50% due 03/01/37 <sup>†††</sup> HarbourVest Structured Solutions IV Holdings, LP	34,800,00	00	31,942,730
7.35% (3 Month Term SOFR + 3.05%, Rate Floor: 0.00%) due $09/15/26^{0,\dagger\dagger\dagger}$	14,345,03	2	14,309,136
6.38% (3 Month EURIBOR + 2.45%, Rate Floor: 2.45%) due $09/15/26^{0,\dagger\dagger\dagger}$	EUR 9,403,42		10,968,088
KKR Core Holding Company LLC 4.00% due 08/12/31 <sup>†††</sup>	21,305,78	6	19,548,180
Metis Issuer, LLC 6.89% due 05/15/55 <sup>†††</sup>	17,900,00	0	17,838,566
Endo Luxembourg Finance Co I SARL / Endo US, Inc. 7.40% due 09/30/45 <sup>†††</sup>	17,000,00	0	17,430,664
Ceamer Finance LLC 6.92% due 11/15/37 <sup>†††</sup>	8,420,10		8,602,311
6.79% due 11/15/37 <sup>†††</sup>	6,273,91		6,363,388
3.69% due 03/24/31 <sup>†††</sup>	2,499,28		2,401,681
Project Onyx I			
7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due $01/26/27^{0,\dagger\dagger\dagger}$	13,161,70	18	13,142,540

	Face	
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)	Amount~	Value
ASSE 1-BACKED SECURITIES 11 - 20.7% (continued) Financial - 3.0% (continued)		
Bib Merchant Voucher Receivables Ltd.		
4.18% due 04/07/28 <sup>†††</sup>	7,576,411 \$	7,544,154
Lightning B 7.50% due 03/01/37 <sup>†††</sup>	7,000,000	6,444,378
Thunderbird B	7,000,000	0,444,376
$7.50\%$ due $03/01/37^{\dagger\dagger\dagger}$	7,000,000	6,444,378
Nassau LLC		
2019-1, 3.98% due 08/15/34 <sup>3</sup>	6,286,501	5,863,631
Project Onyx II  7.09% (3 Month Term SOFR + 2.80%, Rate Floor: 2.80%) due 01/26/27 <sup>0,†††</sup>	3,647,175	3,634,338
Akso Health Group	2.500.000	2.524.010
7.27% due 12/31/44 <sup>†††</sup> Total Financial	2,500,000	2,534,818 247,055,711
Transport-Aircraft - 2.5%		217,033,711
AASET Trust		
2024-1A, 6.26% due 05/16/49 <sup>4</sup>	13,565,324	13,923,818
2021-1A, 2.95% due 11/16/41 <sup>4</sup>	10,681,866	10,149,957
2021-2A, 3.54% due 01/15/47 <sup>4</sup>	10,650,261	9,884,044
2020-1A, 3.35% due 01/16/40 <sup>4</sup>	2,437,848	2,367,512
2020-1A, 4.34% due 01/16/40 <sup>4</sup>	1,754,024	1,661,602
2019-2, 3.38% due 10/16/39 <sup>4</sup>	765,226	760,352
Slam Ltd.	0.000.000	0.050.042
2025-1A, 5.81% due 05/15/50 <sup>4</sup>	8,900,000	9,050,042
2024-1A, 5.34% due 09/15/49 <sup>4</sup>	8,477,449	8,454,779
2021-1A, 3.42% due 06/15/46 <sup>4</sup> KDAC Aviation Finance Ltd.	2,700,000	2,511,502
2017-1A, 4.21% due 12/15/42 <sup>4</sup> Navigator Aviation Ltd.	15,465,941	15,045,577
2024-1, 6.09% due 08/15/49 <sup>4</sup>	14,107,143	13,959,352
AASET Ltd.	14,107,143	13,939,332
2024-2A, 5.93% due 09/16/49 <sup>4</sup> GAIA Aviation Ltd.	13,704,140	13,916,022
2019-1, 3.97% due 12/15/44 <sup>4,13</sup>	9,788,444	9,449,078
2019-1, 5.19% due 12/15/44 <sup>4,13</sup>	4,716,821	4,273,697
Sprite Ltd.		
2021-1, 3.75% due 11/15/46 <sup>4</sup>	9,295,242	8,982,273
Castlelake Aircraft Structured Trust 2025-1A, 5.78% due 02/15/50 <sup>4</sup>	8 420 202	0 527 704
2023-1A, 3.78% due 02/15/50 2021-1A, 3.47% due 01/15/46 <sup>4</sup>	8,420,392 189,558	8,537,784 186,754
2021-1A, 5.47% due 01/15/46 <sup>4</sup>	85,973	85,959
AASET MT-1 Ltd.	83,973	83,939
2025-2A, 5.52% due 02/16/50 <sup>4</sup>	8,450,000	8,531,238
JOL Air Ltd.		· ·
2019-1, 3.97% due 04/15/44 <sup>4</sup> AASET	7,824,864	7,746,780
2025-1A, 5.94% due 02/16/50 <sup>4</sup>	7,560,181	7,697,773
Lunar Structured Aircraft Portfolio Notes		
2021-1, 3.43% due 10/15/46 <sup>4</sup>	8,114,273	7,581,548
Castlelake Aircraft Securitization Trust 2019-1A, 3.97% due 04/15/39 <sup>4</sup>	2 512 700	3,329,377
2019-1A, 3.97% due 04/15/39 2018-1, 4.13% due 06/15/43 <sup>4</sup>	3,513,799 3,267,329	3,329,377
Navigator Aircraft ABS Ltd.	3,207,329	3,170,131
2021-1, 3.57% due 11/15/46 <sup>4</sup>	6,243,011	5,815,876
Labrador Aviation Finance Ltd.		
2016-1A, 4.30% due 01/15/42 <sup>4</sup>	5,785,712	5,626,480
Sapphire Aviation Finance II Ltd.		
2020-1A, 4.34% due 03/15/40 <sup>4</sup>	5,070,913	4,640,037
2020-1A, 3.23% due 03/15/40 <sup>4</sup> MACH 1 Cayman Ltd.	381,660	364,508
2019-1, 3.47% due 10/15/39 <sup>4</sup>	4,946,425	4,812,823
Falcon Aerospace Ltd.	7,710,123	1,012,023
2019-1, 3.60% due 09/15/39 <sup>4</sup>	2,281,564	2,238,811
2017-1, 4.58% due 02/15/42 <sup>4</sup>	1,595,452	1,573,126
2017-1, 6.30% due 02/15/42 <sup>4</sup>	922,604	904,229
Project Silver		
2019-1, 3.97% due 07/15/44 <sup>4</sup>	4,847,792	4,678,647
WAVE LLC 2019-1, 3.60% due 09/15/44 <sup>4</sup>	4 590 224	4.400.254
2019-1, 3.60% due 09/15/44* MAPS Trust	4,589,334	4,400,254
2021-1A, 2.52% due 06/15/46 <sup>4</sup>	1,640,847	1,545,824
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	Face	Value
ASSET-BACKED SECURITIES <sup>††</sup> - 20.7% (continued)	Amount	value
Transport-Aircraft - 2.5% (continued) MAPS Ltd.		
2018-1A, 4.21% due 05/15/43 <sup>4</sup> Next10, Inc.	926,665	\$ 924,823
6.73% due 12/15/30 <sup>†††</sup> Sapphire Aviation Finance I Ltd.	779,970	795,683
2018-1A, 4.25% due 03/15/40 <sup>4</sup>	560,771	560,564
Total Transport-Aircraft		210,144,656
Infrastructure - 1.6% VB-S1 Issuer LLC - VBTEL		
2022-1A, 5.27% due 02/15/52 <sup>4</sup>	39,650,000	37,550,362
2024-1A, 8.87% due 05/15/54 <sup>4</sup> Hotwire Funding LLC	5,950,000	6,198,370
2023-1A, 8.84% due 05/20/53 <sup>4</sup>	20,000,000	20,625,840
2021-1, 4.46% due 11/20/51 <sup>4</sup>	11,750,000	11,456,604
2024-1A, 9.19% due 06/20/54 <sup>4</sup>	7,250,000	7,618,475
Switch ABS Issuer LLC 2024-2A, 5.44% due 06/25/54 <sup>4</sup>	17.550,000	17,680,660
2025-1A, 5.04% due 03/25/55 <sup>4</sup>	11,550,000	11,393,182
Vault DI Issuer LLC	· ·	
2021-1A, 2.80% due 07/15/46 <sup>4</sup> Blue Stream Issuer LLC	7,150,000	6,913,931
2023-1A, 6.90% due 05/20/53 <sup>4</sup>	3,400,000	3,465,725
2024-1A, 6.04% due 11/20/54 <sup>4</sup>	1,850,000	1,878,117
Aligned Data Centers Issuer LLC		
2021-1A, 2.48% due 08/15/46 <sup>4</sup> ALLO Issuer LLC	4,925,000	4,727,312
2025-1A, 6.16% due 04/20/55 <sup>4</sup>	2,100,000	2,162,665
QTS Issuer ABS I LLC 2025-1A, 5.44% due 05/25/55 <sup>4</sup>	1 (50 000	1 (72 0(0
Z025-1A, 3.44% due 03/25/35 Total Infrastructure	1,650,000	1,672,069 133,343,312
Net Lease - 0.5%		
CARS-DB4, LP 2020-1A, 4.95% due 02/15/50 <sup>4</sup>	27,799,000	25,101,994
2020-1A, 4.93% due 02/13/30 CARS-DB7, LP	27,799,000	23,101,994
2023-1A, 6.50% due 09/15/53 <sup>4</sup> SVC ABS LLC	11,074,000	11,192,411
2023-1A, 5.55% due 02/20/53 <sup>4</sup>	5,915,292	5,792,505
Total Net Lease		42,086,910
Insurance - 0.5% Obra Longevity		
8.48% due 06/30/39 <sup>†††</sup>	34,300,000	35,869,227
7.13% due 03/23/43 <sup>†††</sup>	5 400 000	5 (25 925
7.13% due 03/23/43	5,400,000	5,625,825 41,495,052
Whole Business - 0.5%		, , , , , , ,
Subway Funding LLC 2024-1A, 6.51% due 07/30/54 <sup>4</sup>	17,661,250	18,099,348
2024-3A, 5.91% due 07/30/54 <sup>4</sup>	9,004,750	8,906,990
Five Guys Holdings, Inc.		
2023-1A, 7.55% due 01/26/54 <sup>4</sup> Taco Bell Funding LLC	9,303,250	9,613,431
2016-1A, 4.97% due 05/25/46 <sup>4</sup>	2,648,438	2,648,396
Wendy's Funding LLC	7: -7	,,,,,,,,
2018-1A, 3.88% due 03/15/48 <sup>4</sup> Total Whole Business	129,470	126,304 39,394,469
Single Family Residence - 0.4%		39,394,409
FirstKey Homes Trust 2020-SFR2, 4.00% due 10/19/37 <sup>4</sup>	13,550,000	13,423,765
2020-SFR2, 4.50% due 10/19/37 <sup>4</sup>	13,250,000	13,138,818
2020-SFR2, 3.37% due 10/19/37 <sup>4</sup>	8,550,000	8,458,642
Total Single Family Residence Asset-Backed Securities - 0.1%		35,021,225
SSI Issuer LLC		
2025-1, 6.15% due 07/25/65 <sup>4</sup> Collateralized Debt Obligations - 0.0%	4,150,000	4,154,158
Anchorage Credit Funding 4 Ltd.		
2021-4A CR, 3.52% due 04/27/39 <sup>4</sup>	4,250,000	3,962,088
Unsecured Consumer Loans - 0.0% Regional Management Issuance Trust		
2025-1, 5.73% due 04/17/34 <sup>4</sup>	1,600,000	1,617,547
Total Asset-Backed Securities		

	Face Amount∼	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2%	Amount	varue
Government Agency - 9.9%		
Uniform MBS 30 Year	147.211.121	144.206.001
due 09/01/25 <sup>11</sup>	147,311,131 \$	144,286,981
due 09/01/25 <sup>11</sup>	79,350,000	83,203,633
due 09/01/25 <sup>11</sup>	76,900,000	76,828,867
due 09/01/25 <sup>11</sup>	66,960,000	55,546,467
due 08/01/25 <sup>11</sup> Uniform MBS 15 Year	33,463,869	32,792,584
due 09/01/25 <sup>11</sup>	160,110,000	161,157,760
Freddie Mac	100,110,000	101,137,700
5.50% due 02/01/53	49,172,589	49,485,573
5.50% due 03/01/55	30,753,517	30,835,368
5.00% due 06/01/53	25,514,782	25,153,637
5.00% due 02/01/53 5.00% due 03/01/53	22,358,344 17,669,591	22,038,784 17,360,939
Fannie Mae	17,007,371	17,300,939
5.50% due 05/01/55	69,647,549	69,832,989
5.00% due 05/01/53	32,676,137	32,131,239
5.00% due 08/01/53	20,476,501	20,157,002
5.00% due 06/01/53 Total Government Agency	7,140,515	7,026,978 827,838,801
Residential Mortgage-Backed Securities - 6.6%		627,636,601
GCAT Trust		
2025-NQM3, 5.96% due 05/25/70 <sup>4,13</sup>	21,157,000	21,274,210
2025-NQM1, 5.83% due 11/25/69 <sup>4,13</sup>	11,282,398	11,307,757
2022-NQM5, 5.71% due 08/25/67 <sup>4</sup> ,13	7,632,888	7,601,115
2023-NQM2, 6.60% due 11/25/67 <sup>4,13</sup>	2,376,530	2,374,442
OBX Trust	2,370,330	2,371,112
2024-NOM5, 6.51% due 01/25/64 <sup>4</sup>	12,495,000	12,589,737
2024-NQM6, 6.92% (WAC) due 02/25/64 <sup>0,4</sup>	6,901,000	7,006,359
2022-NQM9, 6.45% due 09/25/62 <sup>4,13</sup>	5,926,179	5,917,027
2024-NQM4, 6.62% (WAC) due 01/25/64 <sup>0,4</sup>	5,250,000	5,288,284
2023-NOM2, 6.80% due 01/25/62 <sup>4,13</sup>	4,963,804	4,973,335
2022-NQM8, 6.10% due 09/25/62 <sup>4</sup> ,13	3,529,341	3,517,887
Mill City Securities Ltd.	3,322,311	3,317,007
2024-RS1, 4.00% due 11/01/69 <sup>4,13</sup>	23,164,000	20,801,272
2024-RS2, 3.00% due 08/01/69 <sup>4,13</sup>	7,905,204	7,328,124
JP Morgan Mortgage Acquisition Trust	17.117	. ,, ,
2006-WMC4, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 12/25/36 <sup>♦</sup>	19,465,516	10,077,224
2006-WMC3, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $08/25/36^{\circ}$	7,546,250	5,646,715
2006-HE3, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due $11/25/36^{\circ}$	4,484,241	4,094,931
2006-WMC4, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 12/25/36 <sup>♦</sup>	6,700,202	3,467,191
2006-WMC4, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due 12/25/36 <sup>♦</sup>	2,833,080	1,464,409
PRPM LLC	· ·	, ,
2025-2, 6.47% due 05/25/30 <sup>4,13</sup>	16,777,868	16,758,946
2024-4, 6.41% due 08/25/29 <sup>4,13</sup>	7,111,702	7,129,546
2025-RCF3, due 07/25/55 <sup>4,11</sup>	200,000	195,989
Verus Securitization Trust		·
2025-2, 5.66% due 03/25/70 <sup>4,13</sup>	19,008,411	19,033,039
2022-8, 6.13% due 09/25/67 <sup>4,13</sup> FIGRE Trust	3,853,184	3,845,227
2024-HE5, 5.70% (WAC) due 10/25/54 <sup>0,4</sup>	6,782,581	6,802,306
2024-HE3, 5.70% (WAC) due $10/25/54^{\circ}$ ,4 2024-HE6, 5.97% (WAC) due $12/25/54^{\circ}$ ,4		
2024-HE6, 5.9/% (WAC) due 12/25/54*** 2025-HE1, 6.03% (WAC) due 01/25/55 <sup>0</sup> ,4	4,059,348	4,090,606
2025-HE1, 6.03% (WAC) due 01/25/55*** 2024-HE4, 5.25% (WAC) due 09/25/54 <sup>0,4</sup>	3,468,150	3,495,058
	3,184,774	3,184,603
2024-HE4, 5.30% (WAC) due 09/25/54 <sup>0</sup> , <sup>4</sup>	2,739,681	2,729,134
2025-PF1, 6.11% (WAC) due $06/25/55^{\circ,4}$	1,146,581	1,155,803
2025-PF1, 5.91% (WAC) due 06/25/55 <sup>0,4</sup>	716,613	723,076
Ameriquest Mortgage Securities Trust	15 (50 50)	0.707.500
2006-M3, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due 10/25/36 <sup>\(\delta\)</sup>	17,672,768	9,707,500
2006-M3, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 10/25/36 <sup>♦</sup>	30,230,816	8,801,025
2006-M3, 4.53% (1 Month Term SOFR + 0.21%, Rate Floor: 0.10%) due $10/25/36^{\circ}$	12,567,508	3,658,919

	Face	***
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)	Amount~	Value
Residential Mortgage-Backed Securities - 6.6% (continued)		
WaMu Asset-Backed Certificates WaMu Series		
2007-HE2, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.47%) due $04/25/37^{\circ}$	22,288,072 \$	8,101,703
2007-HE2, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.30%) due $04/25/37^{\circ}$	16,983,314	6,169,605
2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due $07/25/47^{\circ}$	5,707,017	4,265,836
2007-HE4, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.36%) due $07/25/47^{\circ}$ Long Beach Mortgage Loan Trust	1,810,067	1,044,254
2006-6, 4.93% (1 Month Term SOFR + 0.61%, Rate Floor: 0.50%) due $07/25/36^{\circ}$	13,161,391	5,189,155
2006-8, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due $09/25/36^{\circ}$	15,549,351	4,110,236
2006-1, 4.81% (1 Month Term SOFR + 0.49%, Rate Floor: 0.38%) due $02/25/36^{\circ}$	3,435,339	2,954,622
2006-4, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due $05/25/36^{\circ}$	9,508,448	2,754,361
2006-6, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $07/25/36^{\circ}$	4,098,298	1,610,425
2006-8, 4.61% (1 Month Term SOFR + 0.29%, Rate Floor: 0.18%) due $09/25/36^{\circ}$	4,213,582	1,108,403
2006-6, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due $07/25/36^{\circ}$ RALI Series Trust	2,372,418	929,929
2006-QO6, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 06/25/46 <sup>\delta</sup>	30,674,404	6,569,249
2007-QO2, 4.58% (1 Month Term SOFR + 0.26%, Rate Floor: 0.15%) due $02/25/47^{\circ}$	12,616,049	3.820.628
2006-QO8, 4.83% (1 Month Term SOFR + 0.51%, Rate Floor: 0.40%) due $10/25/46^{\circ}$	2,394,051	2.298.821
2006-QO6, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.46%) due $06/25/46^{\circ}$	7.981.062	1,749,984
2006-QO6, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due $06/25/46^{\circ}$	5,035,370	1,119,504
2006-OO2, 4.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due $02/25/46^{\circ}$	5.947.913	1.017.335
2006-QO2, 5.11% (1 Month Term SOFR + 0.79%, Rate Floor: 0.68%) due 02/25/46 <sup>\delta</sup>	3.182.638	545,718
2006-QO2, 4.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due $02/25/46^{\circ}$	213,333	35,958
Top Pressure Recovery Turbines		22,,23
2024-AE, 7.51% due 11/01/69	15,830,567	15,862,228
PRPM 2025-3		
2025-3, 6.26% due 05/25/30 <sup>4,13</sup> Morgan Stanley ABS Capital I Incorporated Trust	14,491,453	14,572,230
2006-HE8, 4.65% (1 Month Term SOFR + 0.33%, Rate Floor: 0.22%) due 10/25/36 <sup>6</sup>	17.822,579	7,718,740
2007-HE2, 4.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.22%) due 10/25/37 <sup>6</sup>	· · · · · · · · · · · · · · · · · · ·	
2007-HE2, 4.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due 01/25/37  2006-HE6, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36 <sup>6</sup>	7,188,400 4,110,963	3,286,881 1,401,053
2006-HE6, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 09/25/36 2007-HE4, 4.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due 02/25/37 <sup>6</sup>	3,582,762	1,401,053
2007-HE4, 4.60% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due $02/25/37$ 2006-HE4, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $06/25/36^{\circ}$	2,096,007	1,034,983
2000-HE4, 4.75% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 00/25/30 COLT Mortgage Loan Trust	2,090,007	1,034,983
2025-3, 5.71% due 03/25/70 <sup>4,13</sup>	14.233.483	14.240.463

	Face	
	Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)		
Residential Mortgage-Backed Securities - 6.6% (continued)  American Home Mortgage Assets Trust		
2006-6, 4.64% (1 Month Term SOFR + 0.32%, Rate Floor: 0.21%) due $12/25/46^{\circ}$	6,241,579 \$	5,332,153
2006-1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due $05/25/46^{\circ}$	5,164,729	4,694,448
2006-3, 5.34% (1 Year CMT Rate + 0.94%, Rate Floor: 0.94%) due $10/25/46^{\circ}$ LSTAR Securities Investment Ltd.	4,531,061	2,939,518
2024-1, 7.41% (30 Day Average SOFR + 3.10%, Rate Floor: 3.10%) due $01/01/29^{0,4}$ Citigroup Mortgage Loan Trust, Inc.	12,576,685	12,596,261
2007-AMC3, 4.68% (1 Month Term SOFR + 0.36%, Rate Floor: 0.25%) due $03/25/37^{\circ}$	8,605,040	7,425,307
2022-A, 6.17% due 09/25/62 <sup>4,13</sup>	5,128,800	5,124,571
Morgan Stanley IXIS Real Estate Capital Trust		
2006-2, 4.87% (1 Month Term SOFR + 0.55%, Rate Floor: 0.44%) due 11/25/36°	20,508,014	6,538,582
2006-2, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 11/25/36 <sup>♥</sup> New Residential Mortgage Loan Trust	18,033,838	5,749,714
2025-NQM3, 5.99% due 05/25/65 <sup>4</sup>	11,655,966	11,724,783
NYMT Loan Trust		
2022-SP1, 5.25% due 07/25/62 <sup>4</sup>	11,268,616	11,216,898
Carrington Mortgage Loan Trust Series	44.000.000	
2005-NC3, 5.48% (1 Month Term SOFR + 1.16%, Rate Floor: 1.05%) due 06/25/35 <sup>\(\sigma\)</sup> GSAMP Trust	11,000,000	10,150,474
2007-NC1, 4.69% (1 Month Term SOFR + 0.37%, Rate Floor: 0.26%) due 12/25/46 <sup>©</sup>	16,503,903	8,708,915
CFMT LLC	0.570.000	
2022-HB9, 3.25% (WAC) due 09/25/37 <sup>©,4</sup> Finance of America HECM Buyout	8,650,000	8,238,353
2024-HB1, 6.00% (WAC) due 10/01/34 <sup>0,4</sup>	8.000,000	7.998.888
Master Asset-Backed Securities Trust	8,000,000	7,996,666
2006-WMC3, 4.75% (1 Month Term SOFR + 0.43%, Rate Floor: 0.32%) due 08/25/36 <sup>♦</sup>	9,588,905	3,227,446
2006-HE3, 4.63% (1 Month Term SOFR + 0.31%, Rate Floor: 0.20%) due 08/25/36 <sup>♦</sup>	8,869,348	2,576,920
2006-HE3, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 08/25/36 <sup>♦</sup> IXIS Real Estate Capital Trust	7,457,004	2,166,638
2007-HE1, 4.59% (1 Month Term SOFR + 0.27%, Rate Floor: 0.16%) due $05/25/37^{\circ}$	22,624,955	4,636,346
2007-HE1, 4.66% (1 Month Term SOFR + 0.34%, Rate Floor: 0.23%) due $05/25/37^{\Diamond}$ GSAA Home Equity Trust	16,029,462	3,284,624
2006-3, 5.03% (1 Month Term SOFR + 0.71%, Rate Floor: 0.60%) due $03/25/36^{\circ}$	9.222.519	4,458,653
2006-9, 4.91% (1 Month Term SOFR + 0.59%, Rate Floor: 0.48%) due $06/25/36^{\circ}$	6,827,823	1,724,967
2000-7, 4.91% (1 Month Term SOFR + 0.65%, Rate Floor: 0.44%) due $00/25/30^{\circ}$ 2007-7, 4.97% (1 Month Term SOFR + 0.65%, Rate Floor: 0.54%) due $07/25/37^{\circ}$	185,737	178,075
Vista Point Securitization Trust	103,737	176,073
2025-CES1, 5.81% due 04/25/55 <sup>4,13</sup>	6,067,502	6,095,029
Legacy Mortgage Asset Trust	·,···	*,****,*=*
2021-GS2, 5.75% due 04/25/61 <sup>4</sup>	6,092,776	6,091,361
OSAT Trust		
2021-RPL1, 6.12% due 05/25/65 <sup>4</sup>	5,910,700	5,911,984
CIM TRUST		
2025-R1, 5.00% due 02/25/99 <sup>4,13</sup>	5,868,279	5,801,452

COLLATER ALIZED MORTGAGE OBLICATIONS** - 18.2% (continued)   Residential Mortgage-Backed Securities - 6.0% (continued)   Residential Mortgage-Backed Securities - 6.0% (continued)   Residential Mortgage-Backed Securities - 6.0% (continued)   Residential Mortgage-Backed Securities - 1.0% (continued)   Residential Mortgage-Backed Securities - 1.0% (continued)   Residential Mortgage   Resi		Face Amount~	Value
Residential Mortgage-Backed Securities - 6.6% (continued)   Agent Securities Trials   2006-WS, 4:73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due 06.25366   5.208,734   5.901,348   2.928,624   2007-1, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.07%) due 08.253774   5.901,348   2.928,624   2007-1, 4.71% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08.253774   5.901,348   2.928,624   2007-1, 4.57% (1 Month Term SOFR + 0.41%, Rate Floor: 0.07%) due 08.253774   5.901,348   4.973,959   5.412,598   4.973,959   5.412,598   4.973,959   5.412,598   4.973,959   5.412,598   5.412,598   4.973,959   5.412,598   5.412,	COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)	Amount	value
2006-WS. 4.73% (I Month Term SOFR + 0.41%, Rate Floor: 0.28%) due 08/25/37 <sup>0.4</sup>   5.901,348   2.928.624   2007-1, 4.71% (I Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 <sup>0.4</sup>   4.475,181   2.20.978   2.007-1, 4.71% (I Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 <sup>0.4</sup>   4.475,181   2.20.978   2.007-1, 4.50% (I Month Term SOFR + 0.47%, Rate Floor: 0.07%) due 08/25/37 <sup>0.4</sup>   4.475,181   2.007-20.74, 7.97% (I Month Term SOFR + 0.47%, Rate Floor: 0.07%) due 08/25/37 <sup>0.4</sup>   5.121.537   4.973,959   4.973,959   4.973,959   4.973,959   4.973,959   4.973,959   4.973,959   4.973,959   4.973,959   4.973,950   4	Residential Mortgage-Backed Securities - 6.6% (continued)		
First NLC Trust 2007-1, 4.71% (1 Month Term SOFR + 0.39%, Rate Floor: 0.07%) due 08/25/37 <sup>0.4</sup> 2007-1, 4.79% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 <sup>0.4</sup> 2007-0.07.4 7.99% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 05/25/47 <sup>0</sup> 2007-0.07.4 7.99% (1 Month Term SOFR + 0.04%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup> 2007-0.07.4 7.99% (1 Month Term SOFR + 0.04%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup> 2007-1.07.4 7.99% (1 Month Term SOFR + 0.04%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup> 2007-1.09% (1 Month Term SOFR + 0.04%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup> 2006-1.08.4 7.99% (1 Month Term SOFR + 0.53%, Rate Floor: 0.25%) due 10/25/36 <sup>0</sup> 2006-1.08.4 3.89% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>0</sup> 4006-1.08.4 3.89% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>0</sup> 4007-1.11.2 4.09% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.53%, Rate Floor: 0.25%) due 07/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.28%) due 07/25/47 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.28%) due 07/25/47 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.28%) due 07/25/47 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.28%) due 07/25/47 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.58%) due 01/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.58%) due 01/25/37 <sup>0</sup> 2007-1.11.2 4.09% (1 Month Term SOFR + 0.05%, Rate Floor: 0.58%) due 01/25/37 <sup>0</sup> 2007-1.11.2 4.09	Argent Securities Trust		
2007-1, 4.719% (1 Month Term SOFR + 0.39%, Rate Floor: 0.28%) due 0825/37 <sup>0,4</sup>   5,901,348   2,928,624   2007-1, 4.50% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 0825/37 <sup>0,4</sup>   4,475,181   2,220,078   2007-0A7, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47 <sup>0</sup>   5,412,598   4,973,959   4		7,937,678 \$	5,208,734
2007-1, 4.50% (1 Month Term SOFR + 0.18%, Rate Floor: 0.07%) due 08/25/37 <sup>0</sup> .  12007-0A7, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.16%) due 05/25/47 <sup>0</sup> 12007-0A7, 4.79% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37 <sup>0</sup> 12007-18E1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 12/25/36 <sup>0</sup> 12006-18D1, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>0</sup> 12006-18D1, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>0</sup> 12006-18D1, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>0</sup> 12007-18E1, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.95% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.95% (1 Month Term SOFR + 0.53%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.57% (1 Month Term SOFR + 0.53%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.57% (1 Month Term SOFR + 0.53%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.57% (1 Month Term SOFR + 0.53%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.57% (1 Month Term SOFR + 0.57%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 12007-18E2, 4.67% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 4.60% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 4.50% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 4.50% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 4.50% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.19% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.19% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.19% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.19% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.19% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.29% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 12007-18E3, 5.29% (1 Mont			
Alternative Loan Trust		- 7 7	<i>y y-</i>
2007-07, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.19%) due 04/25/37° 2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 04/25/37° 2006-18N, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.19%) due 12/25/36° 2006-18N, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.48%) due 12/25/36° 2006-18N, 4.79% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46° 2006-18N, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46° 2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.42%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.67% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.67% (1 Month Term SOFR + 0.53%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.53%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.55%, Rate Floor: 0.57%) due 01/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.55%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.89% (1 Month Term SOFR + 0.58%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.58%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%, Rate Floor: 0.75%) due 01/25/37° 2007-HE1, 4.95% (1 Month Term SOFR + 0.89%,		4,475,181	2,220,978
Home Equity Loan Trust	^	5 410 500	4.052.050
Lehman XS Trust Series         2006-18N, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36°         2,872,262         2,785,019           2006-10N, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46°         1,932,285         1,853,504           Merrill Lynch Mortgage Investors Trust Series	2007-OA7, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 05/25/47.  Home Equity Loan Trust	5,412,598	4,973,959
2006-18N, 4.79% (I Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36 <sup>0</sup> 2,872,262 2,785,019 2006-10N, 4.85% (I Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46 <sup>0</sup> Rerill Lynch Mortgage Investors Trust Series 2007-HE2, 4.85% (I Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37 <sup>0</sup> 4,727,528 1,321,714 2007-HE2, 4.85% (I Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 <sup>0</sup> 3,758,870 1,050,980 2007-HE2, 4.95% (I Month Term SOFR + 0.63%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 3,758,870 1,050,980 2007-HE2, 5.27% (I Month Term SOFR + 0.95%, Rate Floor: 0.24%) due 02/25/37 <sup>0</sup> 1,529,618 427,589 WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 4.89% (I Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>0</sup> 8,012,490 2007-HE1, 4.89% (I Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 8,012,490 2007-HE1, 4.89% (I Month Term SOFR + 0.28%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 8,012,490 2007-HE1, 4.89% (I Month Term SOFR + 0.28%, Rate Floor: 0.57%) due 01/25/37 <sup>0</sup> 8,012,490 2007-HE1, 4.89% (I Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>0</sup> 8,023-FIG4, 7.12% (WAC) due 11/25/53 <sup>0,4</sup> 8,146,286 ACE Securitizes Corporation Home Equity Loan Trust Series 2007-ASP1, 5.19% (I Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>0</sup> 8,28,649 HSI Asset Securitization Corporation Trust 2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>0,4</sup> 8,382,649 HSI Asset Securitization Corporation Trust 2007-HE1, 4.62% (I Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>0</sup> 8,381,308 ACHM Trust 2006-FFI, 4.62% (I Month Term SOFR + 0.58%, Rate Floor: 0.19%) due 01/25/37 <sup>0</sup> 8,381,308 ACHM Trust 2006-FFI, 4.85% (I Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 11/25/46 <sup>0</sup> 8,295-GE4, 5.27% (I Year CMT Rate + 0.84%, Rate Floor: 0.42%) due 11/25/46 <sup>0</sup> 8,295-GE4, 5.27% (I Year CMT Rate + 0.84%, Rate Floor: 0.42%) due 11/25/46 <sup>0</sup> 8,205-GE7, 5.27% due 06/25/60 <sup>4,13</sup> 8,000 1,845,615  4,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1,856,610 1	2007-FRE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due $04/25/37^{\Diamond}$	5,121,537	4,927,994
2006-10N, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 07/25/46° Merrill Lynch Mortgage Investors Trust Series 2007-HE2, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37° 2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.24%) due 02/25/37° 3,758,870 1,050,980 2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.24%) due 02/25/37° 2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37° 2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.89% (1 Month Term SOFR + 0.95%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37° 2007-HE1, 4.89% (1 Month Term SOFR + 0.87%, Rate Floor: 0.28%) due 07/25/47° ACE Securities Corporation Home Equity Loan Trust Series 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37° Saluda Grade Alternative Mortgage Trust 2023-FIG4, 7.12% (WAC) due 11/25/53° 4,725,94 4,725,52 4,725,728 4,725,728 4,727,528	Lehman XS Trust Series		
Merrill Lynch Mortgage Investors Trust Series   2007-HE2, 4,85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37°   1,826,005   4,727,528   1,321,714   2007-HE2, 4,95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.24%) due 02/25/37°   3,758,870   1,050,980   2007-HE2, 4,67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37°   1,529,618   427,589	2006-18N, 4.79% (1 Month Term SOFR + 0.47%, Rate Floor: 0.36%) due 12/25/36 <sup>♥</sup>	2,872,262	2,785,019
2007-HE2, 4.8% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 02/25/37°       6,531,027       1,826,005         2007-HE2, 4.99% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37°       4,727,528       1,321,714         2007-HE2, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37°       3,758,870       1,050,980         2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37°       1,529,618       427,589         WaMu Asset-Backed Certificates WaMu Series Trust       2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37°       6,675,509       3,012,490         2007-HE1, 4.69% (1 Month Term SOFR + 0.28%, Rate Floor: 0.57%) due 07/25/47°       2,535,108       1,622,88         ACE Securities Corporation Home Equity Loan Trust Series       2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37°       10,031,199       4,020,377         Saluda Grade Alternative Mortgage Trust       2023-FIG4, 7.129¢ (WAC) due 11/25/53° <sup>34</sup> 3,726,579       3,828,649         HSI Asset Securitization Corporation Trust       2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37°       3,349,632       3,515,505         Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust       3,479,632       3,269,505       2,736,949         First Franklin Mortgage Loan Trust       2006-AP9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.42%) due 11/25/46°       6,778,325       2,733,2		1,932,285	1,853,504
2007-HE2, 4.95% (1 Month Term SOFR + 0.63%, Rate Floor: 0.52%) due 02/25/37 <sup>6</sup> 2007-HE2, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37 <sup>6</sup> 2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>6</sup> 2007-HE1, 4.89% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>6</sup> 2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>6</sup> 2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>6</sup> 2007-HE1, 4.80% (1 Month Term SOFR + 0.88%, Rate Floor: 0.28%) due 07/25/47 <sup>6</sup> 2007-HE1, 4.80% (1 Month Term SOFR + 0.88%, Rate Floor: 0.28%) due 07/25/47 <sup>6</sup> 2007-HE1, 4.80% (1 Month Term SOFR + 0.87%, Rate Floor: 0.28%) due 07/25/47 <sup>6</sup> 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>6</sup> 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>6</sup> 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>6</sup> 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>6</sup> 2007-HE1, 4.62% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>6</sup> 2007-ASP1, 5.19% (WAC) due 11/25/53 <sup>6</sup> 3,726,579 3,828,649 HSI Asset Securitization Corporation Trust 2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>6</sup> 3,801,308 ACHM Trust 2025-HE1, 5.92% (WAC) due 03/25/55 <sup>6</sup> , 3,32,031 3,801,308 ACHM Trust 2025-HE1, 5.92% (WAC) due 03/25/55 <sup>6</sup> , 3,269,505 2,736,949 First Franklin Mortgage Pass-Through Certificates WMALT Series Trust 206-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>6</sup> 3,269,505 2,736,949 First Franklin Mortgage Loan Trust 206-AR9, 5.24% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>6</sup> 6,778,325 2,733,235 HOMES Trust 206-SPC, 5,73% due 06/25/60 <sup>4</sup> ,13 1,850,000 1,845,615 Morgan Stanley Mortgage Loan Trust	, , ,		
2007-HE2, 4.67% (1 Month Term SOFR + 0.35%, Rate Floor: 0.24%) due 02/25/37 <sup>♦</sup> 2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37 <sup>♦</sup> WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37 <sup>♦</sup> 2007-HE4, 4.60% (1 Month Term SOFR + 0.57%, Rate Floor: 0.28%) due 07/25/47 <sup>♦</sup> 2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>♦</sup> 2007-HE4, 4.60% (1 Month Term SOFR + 0.87%, Rate Floor: 0.28%) due 07/25/47 <sup>♦</sup> 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>♦</sup> 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>♦</sup> 2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>⋄</sup> , 4  HSI Asset Securitization Corporation Trust 2023-FIG4, 7.12% (WAC) due 01/25/53 <sup>⋄</sup> , 4  SAUGU Grade Alternative Mortgage Trust 207-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>♠</sup> 3,828,649  HSI Asset Securitization Corporation Trust 2007-HE1, 5.92% (WAC) due 03/25/55 <sup>⋄</sup> , 4  3,479,632 3,515,505  Washington Muttual Mortgage Asse-Through Certificates WMALT Series Trust 2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>♠</sup> 3,269,505 2,736,949  First Franklin Mortgage Loan Trust 2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>♠</sup> 6,778,325 HOMES Trust 2025-AFC2, 5.73% due 06/25/66 <sup>4,13</sup> 1,850,000 1,845,615  Morgan Stanley Mortgage Loan Trust		6,531,027	1,826,005
2007-HE2, 5.27% (1 Month Term SOFR + 0.95%, Rate Floor: 0.84%) due 02/25/37° 1,529,618 427,589 WaMu Asset-Backed Certificates WaMu Series Trust 2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37° 2,007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47° 2,535,108 1,462,286 ACE Securities Corporation Home Equity Loan Trust Series 2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37° 10,031,199 4,020,377 Saluda Grade Alternative Mortgage Trust 2023-FIG4, 7.12% (WAC) due 11/25/35 <sup>4</sup> 3,726,579 3,828,649 HSI Asset Securitization Corporation Trust 2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37° 5,320,31 3,801,308 ACHM Trust 2025-HE1, 5.92% (WAC) due 03/25/55 <sup>4</sup> 3,479,632 3,515,505 Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46° 3,269,505 2,736,949 First Franklin Mortgage Loan Trust 2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36° 6,778,325 2,733,235 Morgan Stanley Mortgage Loan Trust 1,850,000 1,845,615 Morgan Stanley Mortgage Loan Trust		4,727,528	1,321,714
WaMu Asset-Backed Certificates WaMu Series Trust         2007-HE1, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due 01/25/37°         6,675,509         3,012,490           2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47°         2,535,108         1,462,286           ACE Securities Corporation Home Equity Loan Trust Series         2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37°         10,031,199         4,020,377           Saluda Grade Alternative Mortgage Trust         3,726,579         3,828,649           HSI Asset Securitization Corporation Trust         2023-FIG4, 7.12% (WAC) due 11/25/53°,4         3,726,579         3,828,649           HSI Asset Securitization Corporation Trust         2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37°         5,332,031         3,801,308           ACHM Trust         2025-HE1, 5.92% (WAC) due 03/25/55°,4         3,479,632         3,515,505           Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust         206-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46°         3,269,505         2,736,949           First Franklin Mortgage Loan Trust         2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36°         6,778,325         2,733,235           MOMES Trust         2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> 1,850,000         1,845,615           Morgan Stanley Mortgage Loan Trust         <		3,758,870	1,050,980
2007-HEI, 4.89% (1 Month Term SOFR + 0.57%, Rate Floor: 0.57%) due $01/25/37^{\circ}$ 6,675,509       3,012,490         2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due $07/25/47^{\circ}$ 2,535,108       1,462,286         ACE Securities Corporation Home Equity Loan Trust Series       10,031,199       4,020,377         2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due $03/25/37^{\circ}$ 10,031,199       4,020,377         Saluda Grade Alternative Mortgage Trust       2023-FIG4, 7.12% (WAC) due $11/25/53^{\circ,4}$ 3,726,579       3,828,649         HSI Asset Securitization Corporation Trust       2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due $01/25/37^{\circ}$ 5,332,031       3,801,308         ACHM Trust       3,479,632       3,515,505         Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust       2025-HE1, 5.92% (WAC) due $03/25/55^{\circ,4}$ 3,479,632       3,515,505         Washington Mutual Mortgage Loan Trust       206-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due $11/25/46^{\circ}$ 3,269,505       2,736,949         First Franklin Mortgage Loan Trust       6,778,325       2,733,235         100MES Trust       6,778,325       2,733,235         2025-AFC2, 5.73% due $06/25/60^{4,13}$ 1,850,000       1,845,615         Morgan Stanley Mortgage Loan Trust		1,529,618	427,589
2007-HE4, 4.60% (1 Month Term SOFR + 0.28%, Rate Floor: 0.28%) due 07/25/47 <sup>⋄</sup> ACE Securities Corporation Home Equity Loan Trust Series  2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37 <sup>⋄</sup> Saluda Grade Alternative Mortgage Trust  2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>⋄</sup> HSI Asset Securitization Corporation Trust  2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>⋄</sup> ACHM Trust  2025-HE1, 5.92% (WAC) due 03/25/55 <sup>⋄</sup> 4 3,479,632 3,515,505  Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust  2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>⋄</sup> First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>⋄</sup> HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> Morgan Stanley Mortgage Loan Trust			
ACE Securities Corporation Home Equity Loan Trust Series  2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: 0.76%) due 03/25/37\$  Saluda Grade Alternative Mortgage Trust  2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>0,4</sup> 181 Asset Securitization Corporation Trust  2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37\$  2025-HE1, 5.92% (WAC) due 03/25/55 <sup>0,4</sup> 3,801,308  ACHM Trust  2025-HE1, 5.92% (WAC) due 03/25/55 <sup>0,4</sup> 3,479,632  3,515,505  Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust  2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>0</sup> 7,736,949  First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>0</sup> HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> 1,850,000  1,845,615  Morgan Stanley Mortgage Loan Trust		6,675,509	3,012,490
2007-ASP1, 5.19% (1 Month Term SOFR + 0.87%, Rate Floor: $0.76\%$ ) due $03/25/37^{\circ}$ Saluda Grade Alternative Mortgage Trust  2023-FIG4, 7.12% (WAC) due $11/25/53^{\circ,4}$ 43,726,579 3,828,649  HSI Asset Securitization Corporation Trust  2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: $0.19\%$ ) due $01/25/37^{\circ}$ 5,332,031 3,801,308  ACHM Trust  2025-HE1, 5.92% (WAC) due $03/25/55^{\circ,4}$ 3,479,632 3,515,505  Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust  2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: $0.84\%$ ) due $11/25/46^{\circ}$ 7,736,949  First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: $0.42\%$ ) due $12/25/36^{\circ}$ 6,778,325  HOMES Trust  2025-AFC2, 5.73% due $06/25/60^{4,13}$ 1,850,000 1,845,615		2,535,108	1,462,286
Saluda Grade Alternative Mortgage Trust         2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>0,4</sup> 3,726,579       3,828,649         HSI Asset Securitization Corporation Trust       3       2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>0</sup> 5,332,031       3,801,308         ACHM Trust       3,479,632       3,515,505         Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust       3,479,632       3,515,505         Washington Mutual Mortgage Loan Trust       2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>0</sup> 3,269,505       2,736,949         First Franklin Mortgage Loan Trust       2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>0</sup> 6,778,325       2,733,235         HOMES Trust       2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> 1,850,000       1,845,615         Morgan Stanley Mortgage Loan Trust       1,850,000       1,845,615			
2023-FIG4, 7.12% (WAC) due 11/25/53 <sup>⋄,4</sup> HSI Asset Securitization Corporation Trust  2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>⋄</sup> 5,332,031 3,801,308  ACHM Trust  2025-HE1, 5.92% (WAC) due 03/25/55 <sup>⋄,4</sup> 3,479,632 3,515,505  Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust  2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>⋄</sup> First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>⋄</sup> HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> Morgan Stanley Mortgage Loan Trust		10,031,199	4,020,377
HSI Asset Securitization Corporation Trust  2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37		2.727.570	2.020.640
2007-HE1, 4.62% (1 Month Term SOFR + 0.30%, Rate Floor: 0.19%) due 01/25/37 <sup>♦</sup> ACHM Trust  2025-HE1, 5.92% (WAC) due 03/25/55 <sup>♠,4</sup> 3,479,632  3,515,505  Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust  2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>♠</sup> First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>♠</sup> HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>♠,13</sup> Morgan Stanley Mortgage Loan Trust		3,726,579	3,828,649
ACHM Trust  2025-HE1, 5.92% (WAC) due 03/25/55 <sup>0,4</sup> 3,479,632  3,515,505  Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust  2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>0</sup> First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>0</sup> HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> Morgan Stanley Mortgage Loan Trust		5 222 021	2 901 209
2025-HE1, 5.92% (WAC) due $03/25/55^{0,4}$ 3,479,632 3,515,505 Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due $11/25/46^{\circ}$ 3,269,505 2,736,949 First Franklin Mortgage Loan Trust 2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due $12/25/36^{\circ}$ 6,778,325 2,733,235 HOMES Trust 2025-AFC2, 5.73% due $06/25/60^{4,13}$ 1,850,000 1,845,615 Morgan Stanley Mortgage Loan Trust		3,332,031	3,801,308
Washington Mutual Mortgage Pass-Through Certificates WMALT Series Trust 2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due $11/25/46^{\circ}$ 3,269,505 2,736,949 First Franklin Mortgage Loan Trust 2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due $12/25/36^{\circ}$ 6,778,325 2,733,235 HOMES Trust 2025-AFC2, 5.73% due $06/25/60^{4,13}$ 1,850,000 1,845,615 Morgan Stanley Mortgage Loan Trust		3 479 632	3 515 505
2006-AR9, 5.24% (1 Year CMT Rate + 0.84%, Rate Floor: 0.84%) due 11/25/46 <sup>♦</sup> 3,269,505 2,736,949  First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>♦</sup> 6,778,325 2,733,235  HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> 1,850,000 1,845,615  Morgan Stanley Mortgage Loan Trust		3,173,032	3,313,303
First Franklin Mortgage Loan Trust  2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>♦</sup> HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> Morgan Stanley Mortgage Loan Trust  1,850,000  1,845,615	i i i i i i i i i i i i i i i i i i i	3,269,505	2,736,949
HOMES Trust  2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> Morgan Stanley Mortgage Loan Trust  1,850,000  1,845,615	First Franklin Mortgage Loan Trust	., ., .,	,,.
2025-AFC2, 5.73% due 06/25/60 <sup>4,13</sup> 1,850,000 1,845,615 Morgan Stanley Mortgage Loan Trust	2006-FF16, 4.85% (1 Month Term SOFR + 0.53%, Rate Floor: 0.42%) due 12/25/36 <sup>\(\Delta\)</sup>	6,778,325	2,733,235
Morgan Stanley Mortgage Loan Trust	HOMES Trust		
		1,850,000	1,845,615
$2006$ -9AR, $4.73\%$ (1 Month Term SOFR + $0.41\%$ , Rate Floor: $0.30\%$ ) due $08/25/36^{\circ}$ 7,479,399 1,652,442	Morgan Stanley Mortgage Loan Trust		
	2006-9AR, 4.73% (1 Month Term SOFR + 0.41%, Rate Floor: 0.30%) due $08/25/36^{\circ}$	7,479,399	1,652,442

	Face Amount~	Value
COLLATERALIZED MORTGAGE OBLIGATIONS <sup>††</sup> - 18.2% (continued)		
Residential Mortgage-Backed Securities - 6.6% (continued) Alliance Bancorp Trust		
2007-OA1, 4.91% (1 Month Term SOFR $\pm$ 0.59%, Rate Floor: 0.48%) due $07/25/37^{\Diamond}$	1,635,508	\$ 1,456,804
Anchor Mortgage Trust		
2025-RTL1, 5.72% due 05/25/40 <sup>†††,4</sup>	1,000,000	1,003,461
Towd Point Mortgage Trust	1 000 000	002.220
2025-1, 4.75% (WAC) due 06/25/65 <sup>0,4</sup> Morgan Stanley Residential Mortgage Loan Trust	1,000,000	993,330
2025-NQM3, 5.86% (WAC) due 05/25/70 <sup>0,4</sup>	887,947	892,086
Nomura Resecuritization Trust	007,747	072,000
2015-4R, 6.24% (1 Month Term SOFR + 0.54%, Rate Floor: 0.43%) due 03/26/36 <sup>0,4</sup> Morgan Stanley Re-REMIC Trust	607,265	591,049
2010-R5, 4.74% due 06/26/36 <sup>4</sup>	352,285	340,313
Total Residential Mortgage-Backed Securities	· · · · · · · · · · · · · · · · · · ·	558,683,302
Commercial Mortgage-Backed Securities - 1.4%		
BX Trust		
2024-VLT4, 6.75% (1 Month Term SOFR + 2.44%, Rate Floor: 2.44%) due 07/15/29 <sup>0,4</sup>	20,650,000	20,546,750
2023-DELC, 7.65% (1 Month Term SOFR + 3.34%, Rate Floor: 3.34%) due 05/15/38 <sup>⋄,4</sup> BX Commercial Mortgage Trust	10,650,000	10,729,875
2021-VOLT, 6.43% (1 Month Term SOFR + 2.11%, Rate Floor: 2.00%) due $09/15/36^{0,4}$	20,006,301	19,912,521
2024-AIRC, 6.90% (1 Month Term SOFR + 2.59%, Rate Floor: 2.59%) due 08/15/39 <sup>0,4</sup> BXHPP Trust	6,309,677	6,332,440
2021-FILM, 5.53% (1 Month Term SOFR + 1.21%, Rate Floor: 1.10%) due 08/15/36 <sup>◊,4</sup>	21,644,000	19,446,283
JP Morgan Chase Commercial Mortgage Securities Trust		
2021-NYAH, 7.32% (1 Month Term SOFR + 3.00%, Rate Floor: 2.64%) due 06/15/38 <sup>0,4</sup> SMRT	15,000,000	12,708,750
2022-MINI, 6.26% (1 Month Term SOFR + 1.95%, Rate Floor: 1.95%) due 01/15/39 <sup>6,4</sup> GS Mortgage Securities Corporation Trust	10,000,000	9,862,500
2020-DUNE, 7.08% (1 Month Term SOFR + 2.76%, Rate Floor: 2.65%) due $12/15/36^{0.4}$	6,779,433	6,530,890
2020-DUNE, 6.48% (1 Month Term SOFR + 2.16%, Rate Floor: 1.90%) due 12/15/36 <sup>0,4</sup> MHP	2,539,978	2,472,944
2022-MHIL, 6.92% (1 Month Term SOFR + 2.61%, Rate Floor: 2.61%) due $01/15/39^{0.4}$	7,200,000	7,186,500
Total Commercial Mortgage-Backed Securities	· · · · · ·	115,729,453
Military Housing - 0.3% Freddie Mac Military Housing Bonds Resecuritization Trust Certificates		
2015-R1, 0.70% (WAC) due $10/25/52^{\circ,3,12}$	153,822,449	8,795,383
2015-R1, 0.70% (WAC) due $11/25/52^{\circ,3,12}$	145,626,340	6,864,782
2015-R1, 0.70% (WAC) due 11/25/55 <sup>0</sup> ,12	61,754,668	3,467,790
Capmark Military Housing Trust		
2007-AET2, 6.06% due 10/10/52 <sup>†††,4</sup>	5,349,271	5,073,025
Total Military Housing	<u> </u>	24,200,980
Total Collateralized Mortgage Obligations (Cost \$1,666,433,430)		1,526,452,536
(0001 \$1,000, 100, 100)	-	1,520,152,550
U.S. GOVERNMENT SECURITIES <sup>††</sup> - 5.4%		
U.S. Treasury Notes 4.25% due 03/15/27 <sup>14,17</sup>	260,000,000	2/2 520 122
4.25% due 03/15/27 4.00% due 03/31/30	360,000,000 31,450,000	362,728,123 31,742,387
4.00% due 05/31/30 4.25% due 05/15/35	25,510,000	25,549,859
4.63% due 02/15/35 <sup>14</sup>	17,380,000	17,931,272
U.S. Treasury Bonds	., , , , , ,	. , , , , , ,
4.75% due 05/15/55 <sup>14</sup>	14,000,000	13,919,063
Total U.S. Government Securities		
(Cost \$446,656,913)		451,870,704

	Face	
FEDERAL AGENCY DISCOUNT NOTES <sup>††</sup> - 0.6%	Amount	Value
Federal Home Loan Bank		
4.10% due 07/01/25 <sup>15</sup>	48,500,000	\$ 48,500,000
Total Federal Agency Discount Notes	40,500,000	40,500,000
(Cost \$48,500,000)		48,500,000
(		
CONVERTIBLE BONDS <sup>††</sup> - 0.3%		
Consumer, Non-cyclical - 0.2%		
Block, Inc.		
due 05/01/26 <sup>16</sup>	21,951,000	20,952,229
Communications - 0.1%		
Cable One, Inc.		
due 03/15/26 <sup>16</sup>	5,750,000	5,440,075
Total Convertible Bonds		
(Cost \$26,498,022)		26,392,304
SENIOR FIXED RATE INTERESTS <sup>††</sup> - 0.0%		
Industrial - 0.0%		
Schur Flexibles GmbH		
8.10% due 09/30/26	EUR 438,970	
11.73% due 09/30/26	EUR 298,310	
3.88% due 09/30/26	EUR 297,969	
11.73% due 09/30/26	2,90	
Total Industrial		1,029,000
Total Senior Fixed Rate Interests		1,029,000
(Cost \$1,075,066)		1,029,000
REPURCHASE AGREEMENTS <sup>††,18</sup> - 1.2%		
BofA Securities, Inc.		
issued 06/30/25 at 4.37%		
due 07/01/25	43,716,78	43,716,781
BNP Paribas		
issued 06/30/25 at 4.37% due 07/01/25	27,322,988	27,322,988
J.P. Morgan Securities LLC	21,322,980	21,322,988
issued 06/30/25 at 4.37%		
due 07/01/25	27,322,988	27,322,988
Bank of Montreal	, <del>,, _</del> , , .	.,,,==,,,,,
issued 06/30/25 at 4.34%		
due 07/01/25	5,464,598	5,464,598
Total Repurchase Agreements		
(Cost \$103,827,355)		103,827,355

		Contracts/Notional Value	Value
OTC OPTIONS PURCHASED <sup>††</sup> - 0.1%			
Call Options on:			
Equity Options			
UBS AG CBOE Volatility Index Expiring August 2025 with strike price of \$28.00 (Notional Value \$21,603,449)		12,913	\$ 1,452,712
Goldman Sachs International CBOE Volatility Index Expiring July 2025 with strike price of \$25.00 (Notional Value \$36,946,532)		22,084	993,780
Total Equity Options			2,446,492
Put Options on:			
Foreign Exchange Options			
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	41,538,000	777,127
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.73	USD	20,955,000	683,992
Goldman Sachs International Foreign Exchange USD/JPY Expiring May 2026 with strike price of \$123.50	USD	8,257,000	692,671
Goldman Sachs International Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.64	USD	16,764,000	547,194
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	12,461,000	233,131
Bank of America, N.A. Foreign Exchange USD/JPY Expiring April 2026 with strike price of \$2.63	USD	3,701,000	120,804
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$140.00	USD	3,798,000	71,056
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value			
\$95,578,388)	EUR	81,423,000	15,412
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value			
\$95,578,389)	EUR	81,423,000	15,412
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value			
\$66,903,581)	EUR	56,995,000	10,967
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value			
\$31,576,565)	EUR	26,900,000	5,176
Bank of America, N.A. Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value			
\$28,672,460)	EUR	24,426,000	4,700
BNP Paribas Foreign Exchange EUR/USD Expiring November 2025 with strike price of EUR 1.01 (Notional Value \$5,200,155)	EUR	4,430,000	853
Total Foreign Exchange Options			3,178,495
Total OTC Options Purchased			
(Cost \$13,196,787)			5,624,987
•			

		Contracts/Notional		***		
+ 20		Value		Value		
OTC INTEREST RATE SWAPTIONS PURCHASED <sup>††,20</sup> - 0.1%						
Call Swaptions on:						
Interest Rate Swaptions			_			
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	263,880,000	\$	4,709,140		
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	131,940,000		2,354,570		
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.50%	USD	131,940,000		2,354,569		
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.50% (Notional Value						
\$219,118,965)	GBP	159,900,000		1,597,788		
Total Interest Rate Swaptions				11,016,067		
Put Swaptions on:						
Interest Rate Swaptions						
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 5.50% (Notional Value						
\$219,118,965)	GBP	159,900,000		73,420		
Total Interest Rate Swaptions				73,420		
Total OTC Interest Rate Swaptions Purchased						
(Cost \$7,756,738)				11,089,487		
Total Investments - 109.1%						
(Cost \$9,351,255,962)			\$	9,142,165,366		
			-	, , , , , , , , , , , , , , , , , , , ,		
OTC OPTIONS WRITTEN <sup>††</sup> - (0.0)%						
Call Options on:						
Equity Options						
Goldman Sachs International CBOE Volatility Index Expiring July 2025 with strike price of \$30.00 (Notional Value \$36,946,532)		22,084		(695,646)		
UBS AG CBOE Volatility Index Expiring August 2025 with strike price of \$40.00 (Notional Value \$21,603,449)		12,913		(729,585)		
Total Equity Options				(1,425,231)		
Put Options on:						
Foreign Exchange Options						
Goldman Sachs International Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	3,798,000		(17,248)		
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	12,461,000		(56,591)		
UBS AG Foreign Exchange USD/JPY Expiring November 2025 with strike price of \$130.00	USD	41,538,000		(188,642)		
Total Foreign Exchange Options		,,		(262,481)		
Total OTC Options Written				(202, 101)		
(Premiums received \$4,195,276)				(1,687,712)		
(2.1011111111111111111111111111111111111				(1,007,712)		

		Contracts/Notional					
		Value		Value			
OTC INTEREST RATE SWAPTIONS WRITTEN $^{\uparrow\uparrow,20}$ – (0.1)%							
Call Swaptions on:							
Interest Rate Swaptions							
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 3.00% (Notional Value							
\$219,118,965)	GBP	159,900,000	\$	(803,532)			
Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	131,940,000		(1,043,763)			
The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	131,940,000		(1,043,763)			
BNP Paribas 9-Month/5-Year Interest Rate Swap Expiring February 2026 with exercise rate of 3.00%	USD	263,880,000		(2,087,525)			
Total Interest Rate Swaptions				(4,978,583)			
Put Swaptions on:							
Interest Rate Swaptions							
Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap Expiring August 2026 with exercise rate of 4.50% (Notional Value							
\$219,118,965)	GBP	159,900,000		(344,263)			
Total Interest Rate Swaptions				(344,263)			
Total OTC Interest Rate Swaptions Written							
(Premiums received \$4,554,830)				(5,322,846)			
Other Assets & Liabilities, net - (9.0)%				(755,922,385)			
Total Net Assets - 100.0%			\$	8,379,232,423			

## **Futures Contracts**

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Commodity Futures Contracts Purchased <sup>†</sup>				_
Gold 100 oz. Futures Contracts	64	Aug 2025 \$	21,250,560	\$ 699,904

## OTC Credit Default Swap Agreements Protection Purchased $^{\dagger\dagger}$

Counterparty	Index	Protection Premium Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Received	D	Unrealized epreciation
Morgan Stanley Capital	CDX.NA.HY.43.V1								
Services LLC	(15-25%)	5.00%	Quarterly	12/20/29 \$	27,695,000	\$ (2,050,871)	\$ (1,575,152)	\$	(475,719)
Morgan Stanley Capital	CDX.NA.HY.43.V1								
Services LLC	(25-35%)	5.00%	Quarterly	12/20/29	27,695,000	(4,214,857)	(3,765,132)		(449,725)
						\$ (6,265,728)	\$ (5,340,284)	\$	(925,444)

## Centrally Cleared Interest Rate Swap Agreements $^{\dagger\dagger}$

Centrally Cleared	Interest Rate S	Swap Agreem	ents								
Counterparty	Exchange	Floating Rate	Floating Rate Index	Fixed Rate	Payment	Maturity Date	Notional Amount	Value	Upfront Premiums Paid		Unrealized Appreciation preciation)**
	Exchange	Туре	Illuex	rixeu Kate	Frequency	Date	Amount	value	raiu	(De	n ectation)
J.P. Morgan											
Securities			U.S. Secured Overnight								
LLC	CME	Pay	Financing Rate	3.75%	Annually	08/01/29	\$ 152,530,000	\$ 2,021,715	\$ 765	\$	2,020,950
J.P. Morgan											
Securities			U.S. Secured Overnight								
LLC	CME	Receive	Financing Rate	3.55%	Annually	03/14/54	3,060,000	196,676	290		196,386
J.P. Morgan											
Securities			U.S. Secured Overnight								
LLC	CME	Receive	Financing Rate	4.05%	Annually	01/31/30	102,300,000	(2,731,662)	651		(2,732,313)
								\$ (513,271)	\$ 1,706	\$	(514,977)

Put Morgan Stanley Capital Services LLC 2-Year Interest Rate Swap

Total Return Swap Agreements	Reference Obligatio	Trunc	Ein	nancing Rate F	Payment	Maturit		Unit		Notional		Value and Unrealized Appreciation Depreciation)
Counterparty Transfer of the Counterparty		n Type	FIII	iancing Kate F	requency	Dat	e	UIII	8	Amount	(1	pepreciation)
OTC Credit Index Swap Agreements <sup>††</sup>	Markit iBoxx USD L	ianid										
	Leveraged Loans											
Morgan Stanley Capital Services LLC	Return Index	Pay	4	40% (SOFR) A	t Maturity	09/20/2	5	N/A	<b>S</b>	2.881.805	\$	2,881,805
mergan samey capital services 222	Ttotum maon	1 11)		1070 (50111)	ic macarrey	0,7,20,2		101	- 4	2,001,002	Ψ	2,001,002
OTC Equity Index Swap Agreements <sup>††</sup>												
OTC Equity fluck Swap Agreements			4 94% (F	Federal Funds								
Bank of America, N.A.	SPDR S&P 500 ETF	Trust Pay			t Maturity	06/16/2	6	74,10	)	45,782,685		1,752,465
Built of Fillionous, Fill I	SIBREMI COO EII	11451 149				00,10,2		, ,,10	_	12,702,002		1,702,100
OTC Interest Rate Swap Agreements <sup>††</sup>												
ore interest Rate Swap Agreements	Goldman Sachs Swap	ntion	3 33% (F	Federal Funds								
Goldman Sachs International	Forward Volatility		· ·	Rate - 1.00%) A	t Maturity	05/15/2	6	252,44	1	37,992,785		(1,161,241)
		, , , , , , , , , , , , , , , , , , ,		, ,	,			- ,				( ) - ) )
Forward Foreign Currency Exchange C	Contracts <sup>††</sup>									Unrea	lized .	Appreciation
Counterparty		Currency	Type	Quanti	ity Co	ntract An	ount	Set	leme	nt Date	(I	Depreciation)
Barclays Bank plc		EUR	Buy	970,00	00	1,117,116	USD		0	7/16/25 \$		26,840
Toronto-Dominion Bank		EUR	Sell	5,350,00	00	6,305,968	USD		0	7/16/25		(3,484)
Morgan Stanley Capital Services LLC		CAD	Sell	6,327,00		4,638,336	USD		0	7/16/25		(11,752)
Toronto-Dominion Bank		GBP	Sell	2,460,00		3,352,274				7/16/25		(24,580)
Morgan Stanley Capital Services LLC		EUR	Sell	36,340,00		2,387,280				7/16/25		(469,816)
Citibank, N.A.		GBP	Sell	84,680,00		4,792,979				7/16/25		(1,447,677)
Nomura Global Financial Products, Inc.		EUR	Sell	527,240,00	00 60	7,482,237	USD		0	7/16/25		(14,311,250)
										\$		(16,241,719)
OTC Interest Rate Swaptions Purchase	·d											
OTC Interest Kate Swaptions Furchase										Swantian		
OTC Interest Rate Swaptions I urchase		Floating Rate	Payment		Evniro	tion	Evereise	,		Swaption Notional		Swantion
•	Floating	Floating Rate	Payment Frequency	Fixed Rate	Expira Dat		Exercise Rate	•		Notional		Swaption Value
Counterparty/Description		Floating Rate Index	Payment Frequency	Fixed Rate	Expira Dat		Exercise Rate	•				Swaption Value
Counterparty/Description	Floating	Index		Fixed Rate						Notional		
Counterparty/Description Call BNP Paribas	Floating Rate Type	Index 12 Month Term	Frequency		Dat	e			\$	Notional Amount	\$	Value
Counterparty/Description Call BNP Paribas 9-Month/5-Year Interest Rate Swap	Floating Rate Type	Index  12 Month Term SOFR		Fixed Rate	Dat	e		3.50%	\$	Notional	\$	
Counterparty/Description Call BNP Paribas 9-Month/5-Year Interest Rate Swap Morgan Stanley Capital Services LLC	Floating Rate Type	12 Month Term SOFR 12 Month Term	Frequency Annual	3.50	Dat 02/13	e /26		3.50%	\$	Notional Amount 263,880,000	\$	<b>Value</b> 4,709,140
Counterparty/Description  Call  BNP Paribas  9-Month/5-Year Interest Rate Swap  Morgan Stanley Capital Services LLC  9-Month/5-Year Interest Rate Swap	Floating Rate Type	12 Month Term SOFR 12 Month Term SOFR	Frequency		Dat 02/13	e /26			\$	Notional Amount	\$	Value
Counterparty/Description  Call  BNP Paribas  9-Month/5-Year Interest Rate Swap  Morgan Stanley Capital Services LLC  9-Month/5-Year Interest Rate Swap  The Toronto-Dominion Bank	Floating Rate Type  Pay Pay	12 Month Term SOFR 12 Month Term SOFR 12 Month Term	Annual Annual	3.50 3.50	% 02/13.	e /26 /26		3.50% 3.50%	\$	Notional Amount 263,880,000 131,940,000	\$	Value 4,709,140 2,354,569
Counterparty/Description Call BNP Paribas 9-Month/5-Year Interest Rate Swap Morgan Stanley Capital Services LLC 9-Month/5-Year Interest Rate Swap The Toronto-Dominion Bank 9-Month/5-Year Interest Rate Swap	Floating Rate Type  Pay Pay	12 Month Term SOFR 12 Month Term SOFR 12 Month Term SOFR	Frequency Annual	3.50	% 02/13.	e /26 /26		3.50%	\$	Notional Amount 263,880,000	\$	<b>Value</b> 4,709,140
Counterparty/Description  Call  BNP Paribas  9-Month/5-Year Interest Rate Swap  Morgan Stanley Capital Services LLC  9-Month/5-Year Interest Rate Swap  The Toronto-Dominion Bank	Floating Rate Type  Pay Pay	12 Month Term SOFR 12 Month Term SOFR 12 Month Term	Annual Annual	3.50 3.50	Dat  % 02/13. % 02/13. % 02/13.	/26 /26 /26		3.50% 3.50%	\$	Notional Amount 263,880,000 131,940,000	\$	4,709,140 2,354,569

5.50% 08/19/26

5.50% \$ 219,118,965 \$

73,420

12 Month GBP SONIA

Receive

OTC Interest Rate Swaptions Written								
Counterparty/Description	Floating Rate Type	Floating Rate Index	Payment Frequency	Fixed Rate	Expiration Date	Exercise Rate	Swaption Notional Amount	Swaption Value
Call			-					
Morgan Stanley Capital Services LLC		12 Month GBP						
2-Year Interest Rate Swap	Receive	SONIA	Annual	3.00%	08/19/26	3.00% \$	219,118,965	\$ (803,532)
Morgan Stanley Capital Services LLC		12 Month Term						
9-Month/5-Year Interest Rate Swap	Receive	SOFR	Annual	3.00%	02/13/26	3.00%	131,940,000	(1,043,763)
The Toronto-Dominion Bank		12 Month Term						
9-Month/5-Year Interest Rate Swap	Receive	SOFR	Annual	3.00%	02/13/26	3.00%	131,940,000	(1,043,763)
BNP Paribas		12 Month Term						
9-Month/5-Year Interest Rate Swap	Receive	SOFR	Annual	3.00%	02/13/26	3.00%	263,880,000	(2,087,525)
								\$ (4,978,583)
Put								
Morgan Stanley Capital Services LLC		12 Month GBP						
2-Year Interest Rate Swap	Pay	SONIA	Annual	4.50%	08/19/26	4.50% \$	219,118,965	\$ (344,263)

- The face amount is denominated in U.S. dollars unless otherwise indicated.
- Non-income producing security.
- Includes cumulative appreciation (depreciation).
- A copy of each underlying unaffiliated fund's financial statements is available at the SEC's website at www.sec.gov.
- Value determined based on Level 1 inputs, unless otherwise noted.
- Value determined based on Level 2 inputs, unless otherwise noted.
- *†††*
- Value determined based on Level 3 inputs.

  Variable rate security. Rate indicated is the rate effective at June 30, 2025. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
- Special Purpose Acquisition Company (SPAC).
  - Security is a 144A or Section 4(a)(2) security. These securities have been determined to be illiquid and restricted under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) illiquid and restricted securities is \$20,278,179 (cost \$28,329,518), or 0.2% of total net assets.
- Security is a 144A or Section 4(a)(2) security. These securities have been determined to be liquid under guidelines established by the Board of Trustees. The total market value of 144A or Section 4(a)(2) securities is \$3,409,532,732 (cost \$3,472,766,854), or 40.7% of total net assets.
- Rate indicated is the 7-day yield as of June 30, 2025.
- Perpetual maturity.
- Security has a fixed rate coupon which will convert to a floating or variable rate coupon on a future date.
- Security is in default of interest and/or principal obligations.
- Payment-in-kind security.
- Security has no stated coupon. However, it is expected to receive residual cash flow payments on defined deal dates.
  - Security is unsettled at period end and may not have a stated effective rate.
- 12 Security is an interest-only strip.
- 13 Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at June 30, 2025.
- All or a portion of this security is pledged as futures collateral at June 30, 2025.
  - Rate indicated is the effective yield at the time of purchase.
- 16 Zero coupon rate security.
- All or a portion of this security is pledged as interest rate swap collateral at June 30, 2025. 17
- Repurchase Agreements The interest rate on repurchase agreements is market driven and based on the underlying collateral obtained.
- Security is no longer an affiliated entity as a result of New Age Alpha's acquisition of certain Guggenheim Funds on October 25, 2024.
- 20 Swaptions — See additional disclosure in the swaptions table above for more information on swaptions.

CAD -- Canadian Dollar

CAD — Cumulan Boltui CDX.NA.HY43.VI — Credit Default Swap North American High Yield Series 43 Index Version 1 CME — Chicago Mercantile Exchange CMT — Constant Maturity Treasury

15

EUR — Constant Maturity Treasury
EUR — Euro
EURIBOR — European Interbank Offered Rate
GBP — British Pound
plc — Public Limited Company
PPV — Public-Private Vontres

PPV — Public-Private Venture
REMIC — Real Estate Mortgage Investment Conduit
SARL — Société à Responsabilité Limitée
SOFR — Secured Overnight Financing Rate
SONIA — Sterling Overnight Index Average

WAC — Weighted Average Coupon